



# A numerical scheme for solving variable order Caputo–Prabhakar fractional integro–differential equation

B. Bagherzadeh Tavasani<sup>a</sup>, A.H. Refahi Sheikhanian<sup>a,\*</sup>, H. Aminikhah<sup>b</sup>

<sup>a</sup>Department of Applied Mathematics, Faculty of Mathematical Sciences, Lahijan Branch, Islamic Azad University, Lahijan, Iran.

<sup>b</sup>Department of Applied Mathematics and Computer Science, Faculty of Mathematical Sciences, University of Guilan, P.O. Box 1914, Rasht 41938, Iran

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## Abstract

In this paper, we apply the Chebyshev polynomials for the numerical solution of variable-order fractional integro–differential equations with initial conditions. Moreover, a class of variable-order fractional integro–differential equations with a fractional derivative of Caputo–Prabhakar sense is considered. The main aim of the Chebyshev polynomials is to derive four kinds of operational matrices of these polynomials. With such operational matrices, an equation is transformed into the products of several dependent matrices, which can also be viewed as the system of linear equations after dispersing the variables. Finally, numerical examples have been presented to demonstrate the accuracy of the proposed method, and the results have been compared with the exact solution.

*Keywords:* Variable order fractional; Prabhakar fractional derivative; Chebyshev polynomials; Numerical method; Operational matrices.

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## 1. Introduction

Fractional differential equations have profound physical background and rich theory and are particularly noticeable in recent years. They are equations containing fractional derivative or fractional

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\*Corresponding author

*Email addresses:* [Bgh.Bagherzadeh@gmail.com](mailto:Bgh.Bagherzadeh@gmail.com) (B. Bagherzadeh Tavasani), [ah\\_refahi@liau.ac.ir](mailto:ah_refahi@liau.ac.ir) (A.H. Refahi Sheikhanian), [hossein.aminikhah@gmail.com](mailto:hosseini.aminikhah@gmail.com) (H. Aminikhah)

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integrals, which have received great interest across disciplines such as physics, biology, and chemistry. More specifically, they are widely used in dynamical systems with chaotic dynamical behavior, quasi-chaotic dynamical systems, the dynamics of complex material or porous media, and random walks with memory [12]. In this paper, we investigate approximate solutions of the following fractional integro-differential equation using a numerical method based on shifted Chebyshev polynomials:

$${}^{CP}\mathfrak{D}_{\mu(t)}\left[z(x, t).w(x, t)\right] + \frac{\partial z(x, t)}{\partial t} = r(x, t) - \int_0^t z(x, Y).k(x, Y)dY - \int_0^t z(x, Y)dY, \tag{1.1}$$

$$z(x, 0) = w(x), x \in [0, 1], z(0, t) = v(t), t \in [0, 1], \tag{1.2}$$

where in above symbol  ${}^{CP}\mathfrak{D}_{\mu(t)}$  is named Caputo-Prabhakar fractional derivative of order  $\mu(t) \in (0, 1]$  and  $\mu(t)$  is a continuous function. The history of this type of derivative is considered in this article goes back to the reference [30, 6] that it as an extension of Riemann-Liouville and Caputo derivatives is expressed and this type of the  ${}^{CP}\mathfrak{D}_{\mu(t)}$  on function  $f(t)$  for  $m = 1$  is defined by:

$${}^{CP}\mathfrak{D}_{\mu(t)}f(t) = {}^{IP}\mathfrak{E}_{1-\mu(t)}^{-\gamma} \frac{d}{dt}f(t), \tag{1.3}$$

where  ${}^{IP}\mathfrak{E}_{m-\mu(t)}^{-\gamma}$  is the Prabhakar fractional integral of order  $1 - \mu(t)$  and it is defined by:

$${}^{IP}\mathfrak{E}_{1-\mu(t)}^{-\gamma}f(t) = \int_0^t (t - \varrho)^{-\mu(t)} E_{\rho, \mu(t)}^{-\gamma}(\omega(t - \varrho)^\rho)f(\varrho)d\varrho, \tag{1.4}$$

and in the relation (1.4),  $E_{\rho, \mu(t)}^\gamma(\omega t^\rho)$  is as a generalization of one-parameter Mittag-Leffler and two-parameter Mittag-Leffler functions and it called Prabhakar generalized Mittag function which is given by[6]:

$$E_{\rho, \mu(t)}^\gamma(z) = \frac{1}{\Gamma(\gamma)} \sum_{n=0}^\infty \frac{\Gamma(\gamma + n)}{n! \Gamma(\rho n + \mu(t))} z^n, \mu(t), \gamma, \rho \in \mathbb{C}, \Re(\rho) > 0. \tag{1.5}$$

Also in equation (1.1), the functions  $z(x, t), r(x, t), w(x, t), k(x, t)$  according to time casual functions are considered that  $r(x, t), w(x, t), k(x, t)$  are determined and  $z(x, t)$  is indeterminated. Due of the abundant application of the Prabhakar generalized Mittag function in fractional calculus a reason was to choose this kind of the Caputo-Prabhakar fractional derivative of order  $\mu(t)$ . Applications of the three-parameter Mittag-Leffler function can be found in mathematical fields as physics and stochastic processes, electromagnetic, viscosity, various materials, and different media[27, 16, 18, 15, 20, 31, 33]. Recently, the Prabhakar fractional derivative with three-parameter Mittag-Leffler function kernel has attracted increasing attention in the real-world problems, with a growing number of applications in sciences. For example, in Garra et al. [6], Kilbas et al. [17] and Prabhakar [30], authors developed the fractional Riemann-Liouville (or Caputo) derivative and integral to the Prabhakar fractional derivative and integral containing the three-parameter Mittag-Leffler function in their kernels. This form of fractional integral and derivative can suitably explain anomalous relaxation of Havriliak-Negami models in the scope of dielectric materials [11, 9, 19, 8, 28], the corresponding applications in the time-evolution of polarization processes [6, 8, 13], the fractional Poisson process [6], the fractional Maxwell model in linear viscoelasticity [10], the generalized reaction-diffusion equations [1].

Getting approximate solutions to the equation (1.1) which is called fractional integro-differential equation of variable order is not easy, so in this article, a numerical method for finding the numerical solutions of this type of equation is presented. Some authors have been paid to solve integro-differential equations involving fractional derivatives using numerical methods. For example, in [26]

was studied a numerical algorithm base on the variational iteration, the numerical method base on Adomian decomposition algorithm[5, 14], the generalized differential transform algorithm[24], the wavelet algorithm[3], the finite difference algorithm[38], a numerical algorithm base on the collocation method[39] and implicit RBF Meshless method for obtaining solutions of two-dimensional fractional cable equation of variable order [23] and other methods [32, 20, 21, 22, 2, 25] must be used. In this paper, we expressing a fractional integro–differential in terms of a generalized derivative of order  $\mu(t)$  and using a numerical method based on matrix operator that this operator is made of the shifted Chebyshev polynomials to solve the equation.

For this aim, the following paper structure is composed as follows: in section 2 we introduce some lemmas which are applied in the next section. In section 3, first, we introduce a Chebyshev polynomial of degree  $n$  and then using the Chebyshev polynomials to make shifted Chebyshev polynomials and in this section, we get the approximation function to find the solutions of the proposed equation. In section 4, applied the approximate function in section 3 to obtain numerical solutions of the integro–differential equation (1.1). In section 5, we show two examples for the performance and accuracy of the proposed method in this paper.

## 2. Some properties of Caputo–Prabhakar fractional derivative

This section describes Lemmas which are used for the next section.

**Lemma 2.1.** [4]. *Let  $\nu(t) \in (0, 1)$  and  $k > 0$ . Then*

$$\mathbb{I}_t^{\nu(t)} t^k = \frac{t^{k+\nu(t)} \Gamma(k+1)}{\Gamma(k+1+\nu(t))}, \tag{2.1}$$

where  $\mathbb{I}_t^{\nu(t)}$  is the Riemann–Liouville fractional integral of order  $\nu(t)$  which is defined in [4].

**Lemma 2.2.** *Let  $\rho, \gamma, \mu(t), \varsigma, \omega \in \mathbb{C}$ . Then for any  $\Re(\rho), \Re(\mu(t)), \Re(\varsigma) > 0$  the following relation is hold:*

$$\int_0^t (t-u)^{\mu(t)-1} E_{\rho, \mu(t)}^\gamma (\omega(t-u)^\rho) u^{\varsigma-1} du = \Gamma(\varsigma) t^{\mu(t)+\varsigma-1} E_{\rho, \mu(t)+\varsigma}^\gamma (\omega t^\rho). \tag{2.2}$$

**Proof .** The use of (1.5), we obtain:

$$\begin{aligned} & \int_0^t (t-\tau)^{\mu(t)-1} E_{\rho, \mu(t)}^\gamma (\omega(t-\tau)^\rho) \tau^{\varsigma-1} d\tau \\ &= \frac{1}{\Gamma(\gamma)} \sum_{k=0}^\infty \frac{\Gamma(\gamma+k) \omega^k}{k! \Gamma(\rho k + \mu(t))} \int_0^t (t-\tau)^{\rho k + \mu(t) - 1} \tau^{\varsigma-1} d\tau. \end{aligned} \tag{2.3}$$

Now, employing  $\int_0^t (t - \tau)^{\rho k + \mu(t) - 1} \tau^{\varsigma - 1} d\tau = \Gamma(\rho k + \mu(t)) \left( \mathbb{I}_t^{\rho k + \mu(t)} t^{\varsigma - 1} \right)$ , we have:

$$\begin{aligned} & \int_0^t (t - \tau)^{\mu(t) - 1} E_{\rho, \mu(t)}^\gamma \left( \omega(t - \tau)^\rho \right) \tau^{\varsigma - 1} d\tau \\ &= \frac{1}{\Gamma(\gamma)} \sum_{k=0}^\infty \frac{\Gamma(\gamma + k) \omega^k}{k! \Gamma(\rho k + \mu(t))} \left( \Gamma(\rho k + \mu(t)) \left( \mathbb{I}_t^{\rho k + \mu(t)} t^{\varsigma - 1} \right) \right) \\ &= \frac{\Gamma(\varsigma)}{\Gamma(\gamma)} \sum_{k=0}^\infty \frac{\Gamma(\gamma + k) \omega^k}{k! \Gamma(\rho k + \mu(t) + \varsigma)} t^{\varsigma + \rho k + \mu(t) - 1} \\ &= \Gamma(\varsigma) t^{\varsigma + \mu(t) - 1} \frac{1}{\Gamma(\gamma)} \sum_{k=0}^\infty \frac{\Gamma(\gamma + k) \omega^k t^{\rho k}}{k! \Gamma(\rho k + \mu(t) + \varsigma)} \\ &= \Gamma(\varsigma) t^{\varsigma + \mu(t) - 1} E_{\rho, \mu(t) + \varsigma}^\gamma (\omega t^\rho). \end{aligned} \tag{2.4}$$

This completes the proof.  $\square$

**Lemma 2.3.** For any  $\Re(\rho), \Re(\mu(t)) > 0$  the following relation is hold:

$${}^{CP} \mathfrak{D}_{\mu(t)} \left( x^{\zeta - 1} \right) (t) = \Gamma(\zeta) t^{\zeta - \mu(t) - 1} E_{\rho, \zeta - \mu(t)}^{-\gamma} (\omega t^\rho), \zeta > 1. \tag{2.5}$$

**Proof .** Using (1.3) and (1.4), we get

$$\begin{aligned} {}^{CP} \mathfrak{D}_{\mu(t)} \left( x^{\zeta - 1} \right) (t) &= {}^{IP} \mathfrak{E}_{1 - \mu(t)}^{-\gamma} \frac{d}{dt} (t^{\zeta - 1}) \\ &= (\zeta - 1) \int_0^t (t - \varrho)^{-\mu(t)} E_{\rho, \mu(t)}^{-\gamma} (\omega(t - \varrho)^\rho) \varrho^{\zeta - 2} d\varrho, \end{aligned} \tag{2.6}$$

with the help of Lemma 2.2, we obtain:

$$\begin{aligned} {}^{CP} \mathfrak{D}_{\mu(t)} \left( x^{\zeta - 1} \right) (t) &= (\zeta - 1) \int_0^t (t - \varrho)^{-\mu(t)} E_{\rho, \mu(t)}^{-\gamma} (\omega(t - \varrho)^\rho) \varrho^{\zeta - 2} d\varrho \\ &= \Gamma(\zeta) t^{\zeta - \mu(t) - 1} E_{\rho, \zeta - \mu(t)}^{-\gamma} (\omega t^\rho). \end{aligned} \tag{2.7}$$

Therefore the proof is completed.  $\square$

### 3. Properties of Chebyshev orthogonal polynomial and shifted Chebyshev orthogonal polynomial

A Chebyshev polynomials of degree  $n$  in the interval  $x \in [-1, 1]$  that with the symbol  $T_n(x)$  is shown, in the form of a recursive sequence is defined as follows[34]:

$$\begin{aligned} T_{n+1}(x) + T_{n-1}(x) &= 2xT_n(x), \quad n = 1, 2, 3, \dots, \\ T_0(x) &= 1, \quad T_1(x) = x. \end{aligned} \tag{3.1}$$

The Chebyshev polynomial can be represented as a finite series as follows:

$$T_n(x) = n \sum_{i=0}^{\lfloor \frac{n}{2} \rfloor} (-1)^i 2^{n-2i-1} \frac{\binom{n-i}{i}}{(n-i)} x^{n-2i}. \tag{3.2}$$

The orthogonal condition for this Chebyshev polynomial respect to a weight function  $\Sigma_1(x) = \frac{1}{\sqrt{1-x^2}}$  is given by:

$$\int_{-1}^1 T_i(x)T_j(x)\Sigma_1(x)dx = \int_{-1}^1 \frac{T_i(x)T_j(x)}{\sqrt{1-x^2}}dx = \begin{cases} \pi, & i = j = 0, \\ \frac{\pi}{2}, & i = j \neq 0, \\ 0 & j \neq i, \end{cases} \tag{3.3}$$

Now we change the variable  $x \in [-1, 1]$  in the Chebyshev polynomial to  $x = 2t - 1, t \in [0, 1]$  that the Chebyshev polynomial of degree  $n, T_n(x)$  changes to the shifted Chebyshev polynomial of degree  $n$  as  $T_n(2t - 1) = T_n^*(t)$ . The recursive sequence of this shifted Chebyshev polynomial of degree can be defined as follows:

$$\begin{aligned} T_{n+1}^*(t) + T_{n-1}^*(t) &= 2(2t - 1)T_n^*(t), \quad n = 1, 2, 3, \dots, \\ T_0^*(t) &= 1, \quad T_1^*(t) = 2t - 1. \end{aligned} \tag{3.4}$$

Here, this polynomial is introduced in the relation(3.4) has a series representation as follows:

$$T_n^*(t) = n \sum_{k=0}^n (-1)^{n-k} 2^{2k} \frac{\binom{n+k}{2k}}{(n+k)} t^k. \tag{3.5}$$

The orthogonality condition for  $T_n^*(t)$  respect to a weight function  $\Sigma_2(x) = \frac{1}{\sqrt{1-x^2}}$  is given by:

$$\int_0^1 T_i^*(x)T_j^*(x)\Sigma_2(x)dx = \int_0^1 \frac{T_i^*(x)T_j^*(x)}{\sqrt{1-x^2}}dx = \begin{cases} \pi, & i = j = 0, \\ \frac{\pi}{2}, & i = j \neq 0, \\ 0 & j \neq i. \end{cases} \tag{3.6}$$

Here we introduce a vector function  $\Upsilon(t)$  as follows:

$$\Upsilon(t) = \left[ T_0^*(t), T_1^*(t), \dots, T_n^*(t) \right]^T, \tag{3.7}$$

where  $T_i^*(t), 0 \leq i \leq n$  are the shifted Chebyshev polynomials of degree  $n$  and we can display the  $\Upsilon(t)$  as follows:

$$\Upsilon(t) = \Pi \mathbf{T}_n(t), \tag{3.8}$$

where  $\Pi$  is defined by:

$$\Pi = \left[ \left( a_{i,j} \right) \right] = \begin{cases} 0, & j > i, \\ (i-1)(-1)^{i-j} \frac{2^{2(j-1)}(i+j-3)!}{(2(j-1))!(i-j)!} & j \leq i, \end{cases} \tag{3.9}$$

where  $i = 1, \dots, n + 1, j = 1, \dots, n + 1$  and  $\mathbf{T}_n(t)$  is defined by:

$$\mathbf{T}_n^T(t) = \left[ 1, t, \dots, t^n \right]. \tag{3.10}$$

Since  $\Pi$  is invertible then we can rewrite the matric representation (3.8) as:

$$\mathbf{T}_n(t) = \Pi^{-1} \Upsilon(t). \tag{3.11}$$

Using orthogonal conditions for  $T_n^*(t)$  respect to the weight function  $\Sigma_2(x)$  which is stated in relation(3.6), we can be expanded any arbitrary function  $z(x, t)$  in terms of the shifted Chebyshev polynomials as follows:

$$z(x, t) = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} z_{i,j} T_i^*(x) T_j^*(t), x \in L^2[0, 1], t \in L^2[0, 1], \tag{3.12}$$

where the coefficient  $z_{i,j}$  for  $i = 1, \dots, n + 1, j = 1, \dots, n + 1$  can be calculated. For calculate  $z_{i,j}$ , we multiply the two sides of the relation (3.12) in  $\Sigma_2(x) T_{k_1}^*(x) \Sigma_2(t) T_{k_2}^*(t), k_1 = 1, \dots, n + 1, k_2 = 1, \dots, n + 1$ , we have:

$$\Sigma_2(x) T_{k_1}^*(x) \Sigma_2(t) T_{k_2}^*(t) z(x, t) = \left( \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} z_{i,j} T_i^*(x) T_j^*(t) \right) \Sigma_2(x) T_{k_1}^*(x) \Sigma_2(t) T_{k_2}^*(t), \tag{3.13}$$

by integrating both sides of the equation (3.13), we obtain

$$\int_0^1 \int_0^1 \Sigma_2(x) T_i^*(x) \Sigma_2(t) T_i^*(t) z(x, t) dx dt = z_{i,i} \langle T_i^*(t), T_i^*(t) \rangle_{\Sigma_2(t)} \times \langle T_i^*(x), T_i^*(x) \rangle_{\Sigma_2(x)},$$

$$z_{i,i} = \frac{\int_0^1 \int_0^1 \Sigma_2(x) T_i^*(x) \Sigma_2(t) T_i^*(t) z(x, t) dx dt}{\langle T_i^*(t), T_i^*(t) \rangle_{\Sigma_2(t)} \times \langle T_i^*(x), T_i^*(x) \rangle_{\Sigma_2(x)}}. \tag{3.14}$$

Considering the first  $(n + 1)$  sentence of the infinite series (3.12), we can approximate the function  $z(x, t)$  as:

$$z(x, t) \cong z_n(x, t) = \sum_{i=0}^n \sum_{j=0}^n z_{i,j} T_i^*(x) T_j^*(t) = \underbrace{[1, x, \dots, x^n]_{1 \times (n+1)}}_{\Upsilon^T(x)}$$

$$\times \underbrace{\begin{bmatrix} z_{0,0} & z_{0,1} & \dots & z_{0,n} \\ z_{1,0} & z_{1,1} & \dots & z_{1,n} \\ \vdots & \vdots & \ddots & \vdots \\ z_{n,0} & z_{n,1} & \dots & z_{n,n} \end{bmatrix}}_{\mathbb{Z}} \times \underbrace{\begin{bmatrix} 1 \\ t \\ \vdots \\ t^n \end{bmatrix}}_{\Upsilon(t)}_{(n+1) \times 1} = (\Pi \mathbf{T}_n(x))^T \mathbb{Z} (\Pi \mathbf{T}_n(t)). \tag{3.15}$$

**Theorem 3.1.** Let  $\sum_{i=n+1}^{\infty} \sum_{j=n+1}^{\infty} |z_{i,j}|^2 < \infty$  and the following relations are hold:

$$\mathfrak{L}_1 : {}^{CP} \mathfrak{D}_{\mu(t)} \left[ z_n(x, t).w(x, t) \right] + \frac{\partial z_n(x, t)}{\partial t}$$

$$- r(x, t) + \int_0^t z_n(x, Y).k(x, Y) dY + \int_0^t z_n(x, Y) dY,$$

$$\mathfrak{L}_2 : {}^{CP} \mathfrak{D}_{\mu(t)} \left[ z(x, t).w(x, t) \right] + \frac{\partial z(x, t)}{\partial t}$$

$$- r(x, t) + \int_0^t z(x, Y).k(x, Y) dY + \int_0^t z(x, Y) dY, \tag{3.16}$$

where  $z(x, t)$  is the exact solution of the equation (1.1) and  $z_n(x, t)$  is the numerical solution of the equation (1.1). Then we have:

$$|\mathfrak{L}_1 - \mathfrak{L}_2| \underbrace{\rightarrow}_{n \rightarrow \infty} 0. \tag{3.17}$$

**Proof .** We want to show that the following relation holds:

$$\lim_{n \rightarrow \infty} \mathfrak{L}_1 = \mathfrak{L}_2 \Rightarrow |\mathfrak{L}_1 - \mathfrak{L}_2| \underbrace{\rightarrow}_{n \rightarrow \infty} 0. \tag{3.18}$$

From definitions  $\mathfrak{L}_1, \mathfrak{L}_2$  we get:

$$\begin{aligned} \mathfrak{L}_1 - \mathfrak{L}_2 &= {}^{CP} \mathfrak{D}_{\mu(t)} \left[ (z_n(x, t) - z(x, t)) \cdot w(x, t) \right] + \frac{\partial}{\partial t} (z_n(x, t) - z(x, t)) \\ &\quad + \int_0^t (z_n(x, Y) - z(x, Y)) \cdot k(x, Y) dY + \int_0^t (z_n(x, Y) - z(x, Y)) dY, \end{aligned} \tag{3.19}$$

$$\begin{aligned} |\mathfrak{L}_1 - \mathfrak{L}_2| &\leq |{}^{CP} \mathfrak{D}_{\mu(t)} \left[ (z_n(x, t) - z(x, t)) \cdot w(x, t) \right]| + \left| \frac{\partial}{\partial t} (z_n(x, t) - z(x, t)) \right| \\ &\quad + \left| \int_0^t (z_n(x, Y) - z(x, Y)) \cdot k(x, Y) dY \right| + \left| \int_0^t (z_n(x, Y) - z(x, Y)) dY \right|, \end{aligned} \tag{3.20}$$

To proof Eq.(3.20), we show the following relation is hold:

$$|z_n(x, t) - z(x, t)| \rightarrow 0, \text{ as } n \rightarrow \infty. \tag{3.21}$$

For this aim, we have:

$$\begin{aligned} |z_n(x, t) - z(x, t)| &= \left| \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} z_{i,j} T_i^*(x) T_j^*(t) - \sum_{i=0}^n \sum_{j=0}^n z_{i,j} T_i^*(x) T_j^*(t) \right| \\ &= \left| \sum_{i=n+1}^{\infty} \sum_{j=n+1}^{\infty} z_{i,j} T_i^*(x) T_j^*(t) \right|, \end{aligned} \tag{3.22}$$

using the Cauchy–Schwarz inequality for equation (3.22), we obtain

$$\begin{aligned} |z_n(x, t) - z(x, t)| &\leq \left( \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} |z_{i,j}|^2 \right)^{\frac{1}{2}} \times \left( \sum_{i=n+1}^{\infty} |T_i^*(x)|^2 \right)^{\frac{1}{2}} \times \left( \sum_{j=n+1}^{\infty} |T_j^*(t)|^2 \right)^{\frac{1}{2}} \\ &\leq \left( \sum_{i=n+1}^{\infty} |T_i^*(x)|^2 \right)^{\frac{1}{2}} \times \left( \sum_{j=n+1}^{\infty} |T_j^*(t)|^2 \right)^{\frac{1}{2}}, \text{ since } \sum_{i=n+1}^{\infty} \sum_{j=n+1}^{\infty} |z_{i,j}|^2 < \infty. \end{aligned}$$

Then we have

$$\underbrace{|z_n(x, t) - z(x, t)|}_{n \rightarrow \infty} \rightarrow 0, \tag{3.23}$$

since  $\underbrace{\left( \sum_{j=n+1}^{\infty} |T_j^*(t)|^2 \right)^{\frac{1}{2}}}_{n \rightarrow \infty, t \in (0,1)} \rightarrow 0$  and  $\underbrace{\left( \sum_{j=n+1}^{\infty} |T_i^*(x)|^2 \right)^{\frac{1}{2}}}_{n \rightarrow \infty, x \in (0,1)} \rightarrow 0$ .

So from the equation (3.23), for the equation (3.20) is used and we conclude

$$\mathfrak{L}_1 - \mathfrak{L}_2 \rightarrow 0, \text{ as } n \rightarrow \infty. \tag{3.24}$$

The proof is completed.  $\square$

**4. Numerical approximation by the operational matrix**

In this section we obtain the numerical solutions of the proposed equation presented in Eqs. (1.1) and (1.2).

*4.1. Calculation of operators  $\int_0^t z(x, Y).k(x, Y)dY, \int_0^t z(x, Y)dY$*

Assume the function  $k(x, t)$  as the function  $z(x, t)$  can be approximated as follows:

$$\begin{aligned}
 k(x, t) &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} k_{i,j} T_i^*(x) T_j^*(t) = (\Pi \mathbf{T}_n(t))^T \mathbb{K} (\Pi \mathbf{T}_n(x)) \\
 &= \Upsilon^T(t) \mathbb{K} \Upsilon(x), x \in L^2[0, 1], t \in L^2[0, 1],
 \end{aligned}
 \tag{4.1}$$

where  $\mathbb{K} = [k_{i,j}]$ . So, using Eqs. (3.15),(4.1), we obtain

$$\begin{aligned}
 \int_0^t z(x, Y).k(x, Y)dY &= \int_0^t (\Upsilon^T(x) \mathbb{Z} \Upsilon(Y)) (\Upsilon^T(Y) \mathbb{K} \Upsilon(x)) dY \\
 &= \Upsilon^T(x) \mathbb{Z} \left( \int_0^t \Upsilon(Y) \Upsilon^T(Y) dY \right) \mathbb{K} \Upsilon(x) \\
 &= \Upsilon^T(x) \mathbb{Z} \left( \int_0^t \begin{bmatrix} 1 & Y & Y^2 & \dots & Y^n \\ Y & Y^2 & \ddots & \ddots & Y^{n+1} \\ Y^2 & Y^3 & \ddots & \ddots & \vdots \\ \vdots & \vdots & \dots & \dots & \vdots \\ Y^n & Y^{n+1} & \dots & Y^{2n-1} & Y^{2n} \end{bmatrix} dY \right) \mathbb{K} \Upsilon(x) \\
 &= \Upsilon^T(x) \mathbb{Z} \underbrace{\left[ \begin{array}{ccccc} \int_0^t 1dY & \int_0^t Y dY & \int_0^t Y^2 dY & \dots & \int_0^t Y^n dY \\ \int_0^t Y dY & \int_0^t Y^2 dY & \ddots & \ddots & \int_0^t Y^{n+1} dY \\ \int_0^t Y^2 dY & \int_0^t Y^3 dY & \ddots & \ddots & \vdots \\ \vdots & \vdots & \dots & \dots & \vdots \\ \int_0^t Y^n dY & \int_0^t Y^{n+1} dY & \dots & \int_0^t Y^{2n-1} dY & \int_0^t Y^{2n} dY \end{array} \right]}_{\mathfrak{Z}} \mathbb{K} \Upsilon(x).
 \end{aligned}
 \tag{4.2}$$

Also, with a similar process for  $\int_0^t z(x, Y)dY$ , we have

$$\begin{aligned}
 \int_0^t z(x, Y)dY &= \int_0^t \Upsilon^T(x) \mathbb{Z} \Upsilon(Y) dY = \Upsilon^T(x) \mathbb{Z} \int_0^t \Upsilon(Y) dY \\
 &= (\Pi \mathbf{T}_n(x))^T \mathbb{Z} \Pi \begin{bmatrix} \int_0^t 1dY \\ \int_0^t Y dY \\ \int_0^t Y^2 dY \\ \vdots \\ \int_0^t Y^n dY \end{bmatrix}.
 \end{aligned}
 \tag{4.3}$$

*4.2. Calculation of operators  ${}^{CP}\mathcal{D}_{\mu(t)} \left[ z(x, t).w(x, t) \right], \frac{\partial z(x,t)}{\partial t}$*

Operator calculation  ${}^{CP}\mathcal{D}_{\mu(t)} \left[ z(x, t).w(x, t) \right]$  in the form of a theorem is stated as follows:



**Theorem 4.1.** Let  $0 < \mu(t) \leq 1$  and  $z(x, t), w(x, t) \in L^2[0, 1]$ . Then the operational matrix of Caputo-Prabhakar fractional derivative of variable order  $\mu(t)$  for multiplication the functions  $z(x, t).w(x, t)$  can be expressed in the following from:

$${}^{CP}\mathfrak{D}_{\mu(t)} \left[ z(x, t).w(x, t) \right] = \Upsilon(x)\mathbb{Z}\Pi\mathbf{M}\Pi^T\mathbb{W}\Phi(x), \tag{4.4}$$

that  $\mathbf{M}$  has a matrix representation as follows:

$$\mathbf{M} = \begin{bmatrix} 0 & \Gamma(2)t^{1-\mu(t)}E_{\rho,2-\mu}^{-\gamma}(\omega t^\rho) & \dots \\ \Gamma(2)t^{1-\mu(t)}E_{\rho,2-\mu}^{-\gamma}(\omega t^\rho) & \Gamma(3)t^{2-\mu(t)}E_{\rho,3-\mu}^{-\gamma}(\omega t^\rho) & \dots \\ \vdots & \vdots & \ddots \\ \Gamma(n+1)t^{n-\mu(t)}E_{\rho,n+1-\mu}^{-\gamma}(\omega t^\rho) & \Gamma(n+2)t^{n+1-\mu(t)}E_{\rho,n+2-\mu}^{-\gamma}(\omega t^\rho) & \dots \\ & \Gamma(n+1)t^{n-\mu(t)}E_{\rho,n-\mu+1}^{-\gamma}(\omega t^\rho) & \\ & \Gamma(n+22)t^{n+1-\mu(t)}E_{\rho,n+2-\mu}^{-\gamma}(\omega t^\rho) & \\ & \vdots & \\ & \Gamma(2n+1)t^{2n-\mu(t)}E_{\rho,2n+1-\mu}^{-\gamma}(\omega t^\rho) & \end{bmatrix} \tag{4.5}$$

where, the function  $\mathbb{Z}$  is unknown and the function  $\mathbb{W}$  is known.

**Proof .** Let  $w(x, t) = \Upsilon^T(t)\mathbb{W}\Upsilon(x)$  be as an approximation of the function  $w(x, t)$ . Then we have:

$$\begin{aligned} {}^{CP}\mathfrak{D}_{\mu(t)} \left[ z(x, t).w(x, t) \right] &= {}^{CP}\mathfrak{D}_{\mu(t)} \left[ \Upsilon^T(x)\mathbb{Z}\Phi(t).\Upsilon^T(t)\mathbb{W}\Upsilon(x) \right] \\ &= \Upsilon^T(x)\mathbb{Z}{}^{CP}\mathfrak{D}_{\mu(t)} \left[ \Upsilon(t)\Upsilon^T(t) \right] \mathbb{W}\Upsilon(x) = \Upsilon^T(x)\mathbb{Z}{}^{CP}\mathfrak{D}_{\mu(t)} \left[ \Pi\mathbf{T}_n^*(t)(\Pi\mathbf{T}_n^*(t))^T \right] \\ &\times \Pi^T\mathbb{W}\Upsilon(x) = \Upsilon^T(x)\mathbb{Z}\Pi{}^{CP}\mathfrak{D}_{\mu(t)} \left[ \mathbf{T}_n^*(t)(\mathbf{T}_n^*(t))^T \right] \Pi^T\mathbb{W}\Upsilon(x) \\ &= \Upsilon^T(x)\mathbb{Z}\Pi{}^{CP}\mathfrak{D}_{\mu(t)} \left( \begin{bmatrix} 1 \\ t \\ \vdots \\ t^n \end{bmatrix} \cdot (1 \ t \ \dots \ t^n) \right) \Pi^T\mathbb{W}\Upsilon(x) \\ &= \Upsilon^T(x)\mathbb{Z}\Pi{}^{CP}\mathfrak{D}_{\mu(t)} \left( \begin{pmatrix} 1 & t & \dots & t^n \\ t & t^2 & \dots & t^{n+1} \\ \vdots & \vdots & \ddots & \vdots \\ t^n & t^{2n} & \dots & t^{2n} \end{pmatrix} \right) \Upsilon^T\mathbb{W}\Upsilon(x). \end{aligned} \tag{4.6}$$

Using the Lemma 2.3, we obtain

$$\begin{aligned} {}^{CP}\mathfrak{D}_{\mu(t)} \left[ z(x, t).w(x, t) \right] &= \Upsilon^T(x)\mathbb{Z}\Pi \\ &\times \begin{bmatrix} 0 & \Gamma(2)t^{1-\mu(t)}E_{\rho,2-\mu}^{-\gamma}(\omega t^\rho) & \dots \\ \Gamma(2)t^{1-\mu(t)}E_{\rho,2-\mu}^{-\gamma}(\omega t^\rho) & \Gamma(3)t^{2-\mu(t)}E_{\rho,3-\mu}^{-\gamma}(\omega t^\rho) & \dots \\ \vdots & \vdots & \ddots \\ \Gamma(n+1)t^{n-\mu(t)}E_{\rho,n+1-\mu}^{-\gamma}(\omega t^\rho) & \Gamma(n+2)t^{n+1-\mu(t)}E_{\rho,n+2-\mu}^{-\gamma}(\omega t^\rho) & \dots \\ & \Gamma(n+1)t^{n-\mu(t)}E_{\rho,n-\mu+1}^{-\gamma}(\omega t^\rho) & \\ & \Gamma(n+22)t^{n+1-\mu(t)}E_{\rho,n+2-\mu}^{-\gamma}(\omega t^\rho) & \\ & \vdots & \\ & \Gamma(2n+1)t^{2n-\mu(t)}E_{\rho,2n+1-\mu}^{-\gamma}(\omega t^\rho) & \end{bmatrix} \times \Pi^T\mathbb{W}\Upsilon(x) \\ &= \Upsilon^T(x)\mathbb{Z}\Pi\mathbf{M}\Pi^T\mathbb{W}\Upsilon(x). \end{aligned} \tag{4.7}$$

The relation (4.5) is obtained. □ To calculation the operator  $\frac{\partial z(x,t)}{\partial t}$  we have:

$$\begin{aligned} \frac{\partial z(x,t)}{\partial t} &= \frac{\partial(\Pi \mathbf{T}_n(x))^T \mathbf{Z}(\Pi \mathbf{T}_n(t))}{\partial t} \\ &= (\Pi \mathbf{T}_n(x))^T \mathbf{Z}(\Pi \mathbf{T}'_n(t)) = (\Pi \mathbf{T}_n(x))^T \mathbf{Z} \Pi \begin{bmatrix} 0 \\ 1 \\ \vdots \\ nt^{n-1} \end{bmatrix}. \end{aligned} \tag{4.8}$$

To obtain the numerical solution of the equations (1.1) and (1.2), we Substitute Eqs. (4.2), (4.3), (4.7) and (4.8) into the equation (1.1) and the result is obtained.

### 5. Numerical Examples

In the following section, three numerical examples are showed that their demonstrate the performance and accuracy of the proposed method.

**Example 5.1.** We consider the equations (1.1) and (1.2) with  $k(x,t) = (x + t), w(x,t) = (x + t + 1), z(0,t) = t^2, z(x,0) = x^2$  and

$$\begin{aligned} \mu(t) &= \frac{t}{3}, \\ r(x,t) &= 2t + \frac{t^3}{3} + \frac{t^4}{4} + \frac{t^3x}{3} + tx^2 + \frac{t^2x^2}{3} + tx^3 \\ &\quad - \frac{3t^{1-\frac{t}{3}} [6t(9 + 8t) - 6(-9 + t)tx]}{(-9 + t)(-6 + t)(-3 + t)\Gamma(1 - \frac{t}{3})}, \end{aligned} \tag{5.1}$$

where for this example analytical solution is  $z(x,t) = x^2 + t^2$ . Let the maximum error in this paper as  $\| E \| = \max_{1 \leq i \leq n} |u_n(M_i) - u(M_i)|$  is defined. Applying the proposed method on this example, taking  $n = 2$ , dispersing  $x_i = \frac{k_i}{3} - \frac{1}{6}, x_j = \frac{k_j}{3} - \frac{1}{6}, (k_i, k_j = 1, 2, 3)$ . For other values  $n, x_i, x_j$  are defined as:

$$x_i = \frac{k_i}{n + 1} - \frac{1}{2n + 2}, x_j = \frac{k_j}{n + 1} - \frac{1}{2n + 2}, (k_i, k_j = 1, 2, 3, \dots, n + 1). \tag{5.2}$$

The numerical solution and the exact solution with  $n = 2$  for Example 5.1 are showed in Figure 1 also, plots of approximate solution and its absolute error for  $n = 2, 3$  are shown in Figs. 2, 3, 4. The absolute error between the exact solution and the numerical solution is showed in Table 1 also, the absolute error between the exact solution and the numerical solution when  $n = 3$  is displayed in Table 2.

**Example 5.2.** For this example, we study the fractional integro-differential equation of variable order  $\mu(t) = \sin(\frac{t}{3})$  with  $k(x,t) = (x + t), w(x,t) = xt, z(0,t) = (1 + t)^2, z(x,0) = (1 + x)^2$  and

$$\begin{aligned} r(x,t) &= 2(1 + x + t) + t + \frac{3t^2}{2} + t^3 + \frac{t^4}{4} + 3tx + tx^2 + 3t^2x + t^3x + \frac{3t^2x^2}{2} + tx^3 \\ &\quad - \frac{3t^{1-\sin(\frac{t}{3})} x [6(1 + x + t)^2 + (1 + x) \sin t(-3(5 + 4t + 5x) + (1 + x) \sin t)]}{(-9 + \sin t)(-6 + \sin t)(-3 + \sin t)\Gamma(1 - \sin(\frac{t}{3}))}. \end{aligned} \tag{5.3}$$

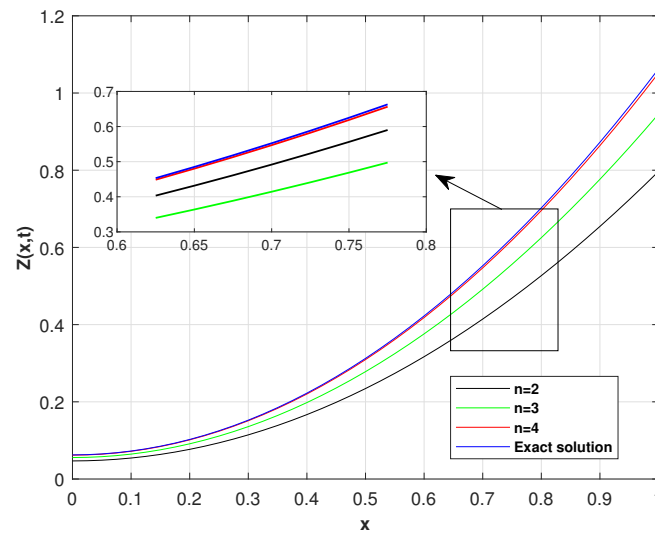


Figure 1: The numerical solution and the exact solution with  $n = 2, 3, 4$ ,  $\mu(t) = \frac{t}{3}$  for Example 5.1 at  $t = 0.25$  and  $\rho = \omega = \gamma = 1$ .

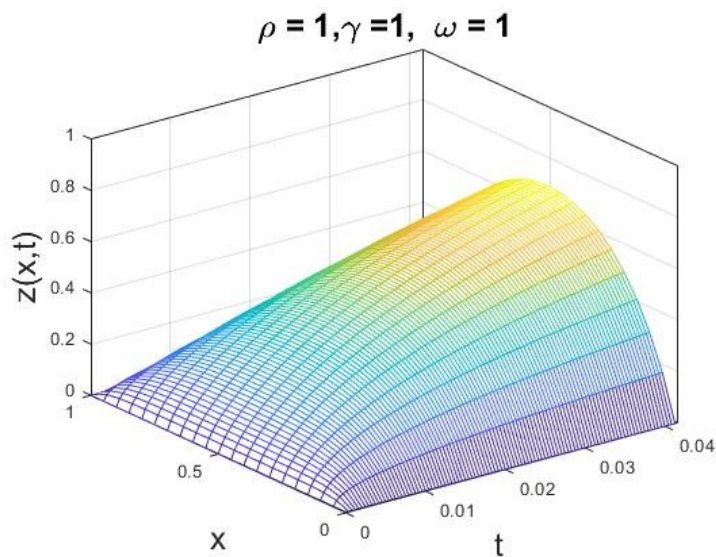


Figure 2: The graph of the approximate solution when  $n = 2$ ,  $\mu(t) = \frac{t}{3}$ .

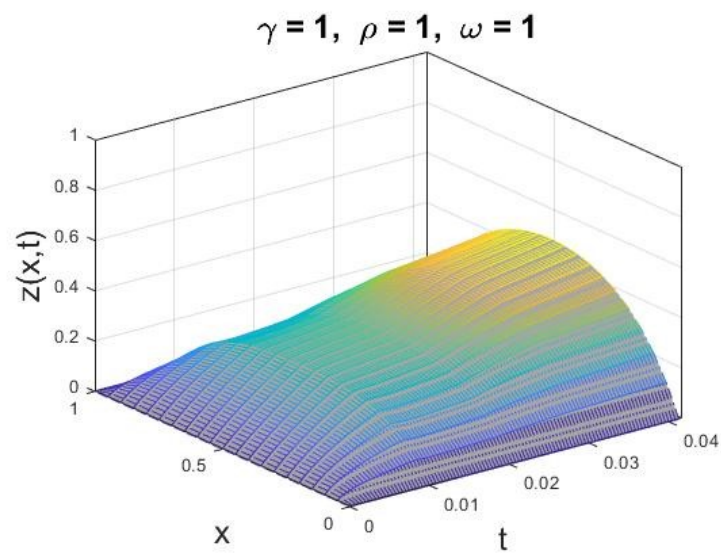


Figure 3: The graph of the approximate solution when  $n = 3$ ,  $\mu(t) = \frac{t}{3}$ .

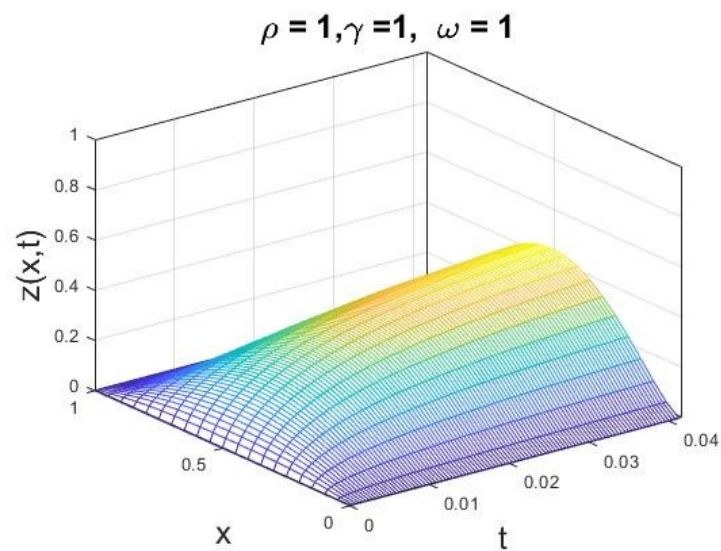


Figure 4: The graph of the approximate solution when  $n = 4$ ,  $\mu(t) = \frac{t}{3}$ .

Table 1: The absolute error the numerical solution and the exact solution when  $n = 2, \mu(t) = \frac{t}{3}$

	$t = 0.1$	$t = 0.3$	$t = 0.5$	$t = 0.7$	$t = 0.9$
$x = 0.0$	0	0	0	0	0
$x = 0.1$	$1.5421e - 004$	$3.3854e - 004$	$4.1031e - 004$	$1.8787e - 004$	$1.3624e - 004$
$x = 0.2$	$2.1482e - 004$	$6.3007e - 004$	$8.4527e - 004$	$5.9813e - 004$	$2.1503e - 004$
$x = 0.3$	$3.0023e - 004$	$1.1501e - 004$	$1.0426e - 004$	$7.8044e - 004$	$3.2674e - 004$
$x = 0.4$	$4.6589e - 004$	$1.6078e - 004$	$1.0934e - 004$	$7.2928e - 004$	$4.2013e - 004$
$x = 0.5$	$5.2218e - 004$	$1.3728e - 004$	$1.6714e - 004$	$8.5494e - 004$	$4.2354e - 004$
$x = 0.6$	$5.1048e - 004$	$1.2018e - 004$	$1.2223e - 004$	$7.1452e - 004$	$3.2264e - 004$
$x = 0.7$	$4.0076e - 004$	$1.2054e - 004$	$1.2032e - 004$	$6.2901e - 004$	$2.2054e - 004$
$x = 0.8$	$3.0602e - 004$	$1.2140e - 004$	$1.2454e - 004$	$6.0143e - 004$	$1.1043e - 004$
$x = 0.9$	$2.1009e - 004$	$5.2237e - 004$	$7.2118e - 004$	$4.2063e - 004$	$1.0178e - 004$
$x = 1$	$1.5308e - 004$	$2.2549e - 004$	$4.2054e - 004$	$2.0183e - 004$	$1.2078e - 004$

Table 2: The absolute error the numerical solution and the exact solution when  $n = 3, \mu(t) = \frac{t}{3}$

	$t = 0.1$	$t = 0.3$	$t = 0.5$	$t = 0.7$	$t = 0.9$
$x = 0.0$	0	0	0	0	0
$x = 0.1$	$2.0787e - 004$	$3.2546e - 004$	$5.2691e - 004$	$5.8754e - 004$	$5.2162e - 004$
$x = 0.2$	$2.2662e - 004$	$3.3782e - 004$	$6.2004e - 004$	$7.8834e - 004$	$3.5003e - 004$
$x = 0.3$	$2.2055e - 004$	$4.1003e - 004$	$6.2615e - 004$	$9.8654e - 004$	$8.2054e - 004$
$x = 0.4$	$4.1152e - 004$	$3.6376e - 004$	$3.2040e - 004$	$9.2953e - 004$	$8.2006e - 004$
$x = 0.5$	$4.0272e - 004$	$4.6331e - 004$	$3.26782e - 004$	$9.1534e - 004$	$6.1014e - 004$
$x = 0.6$	$5.2232e - 004$	$2.2004e - 004$	$4.0706e - 004$	$8.1041e - 004$	$6.2432e - 004$
$x = 0.7$	$5.2139e - 004$	$3.2104e - 004$	$4.2504e - 004$	$7.2901e - 004$	$3.1084e - 004$
$x = 0.8$	$6.0642e - 004$	$2.1704e - 004$	$2.2014e - 004$	$7.0083e - 004$	$3.0413e - 004$
$x = 0.9$	$6.1008e - 004$	$7.2013e - 004$	$2.2623e - 004$	$5.2003e - 004$	$4.01370e - 004$
$x = 1$	$7.7001e - 004$	$3.2022e - 004$	$4.2294e - 004$	$3.0014e - 004$	$4.2089e - 004$

where analytical solution is given by  $z(x, t) = (1 + x + t)^2$ . We consider a similar process as Example 5.1 for this example and it is solve that here we obtain the matrix  $\mathbb{Z}$  as follows:

$$\mathbb{Z} = \begin{bmatrix} 1 & \frac{5}{2} & \frac{8}{3} \\ \frac{5}{2} & 4.00765 & 5.08665 \\ \frac{8}{3} & 7.003462 & 8.006243 \end{bmatrix}. \tag{5.4}$$

The numerical solution and the exact solution with  $n = 2$  for example 5.2 are displayed in Fig. 5. Also, the approximate solution and its absolute error for  $n = 2, 3$  are shown in Figs.6,7, 8. The absolute error between the exact solution and the numerical solution is displayed in Table 3 also, the absolute error between the exact solution and the numerical solution when  $n = 3$  is displayed in Table4.

### 6. Conclusion

In this paper, we presented a numerical method based on shifted Chebyshev polynomials for finding the solution of the fractional integro–differential equation of variable order with Caputo-Prabhakar fractional derivative of order  $\mu(t)$ . We are used the proposed method to reduces the

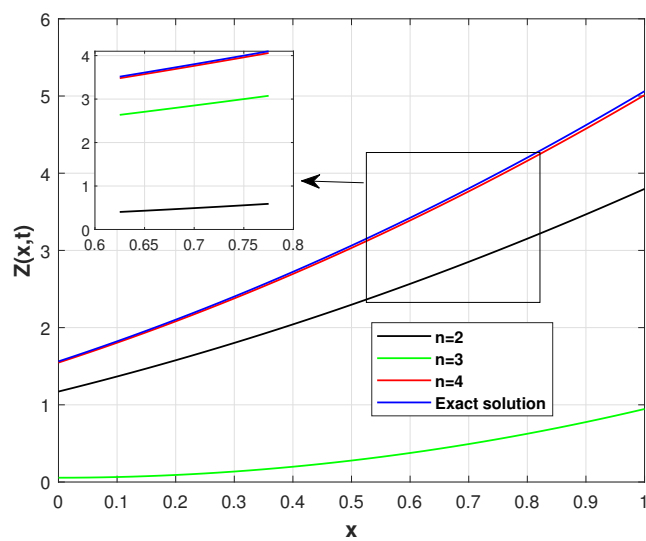


Figure 5: The numerical solution and the exact solution with  $n = 2, 3, 4$ ,  $\mu(t) = \sin(\frac{t}{3})$  for Example 5.2 at  $t = 0.25$  and  $\rho = \omega = \gamma = 1$ .

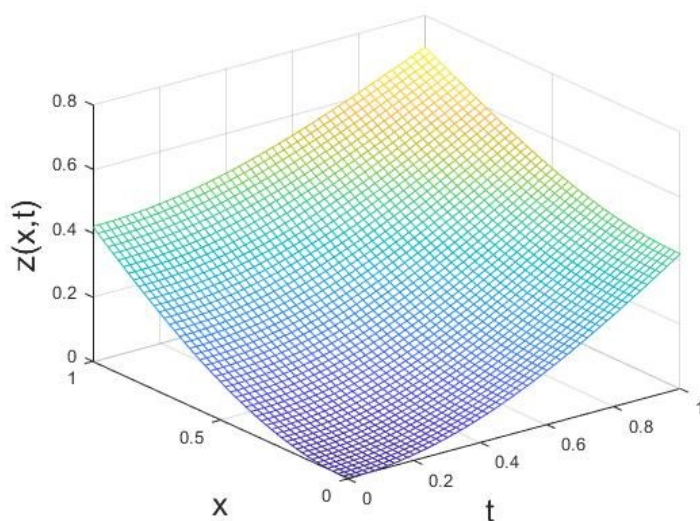


Figure 6: The graph of the approximate solution when  $n = 2$ ,  $\mu(t) = \sin(\frac{t}{3})$ .

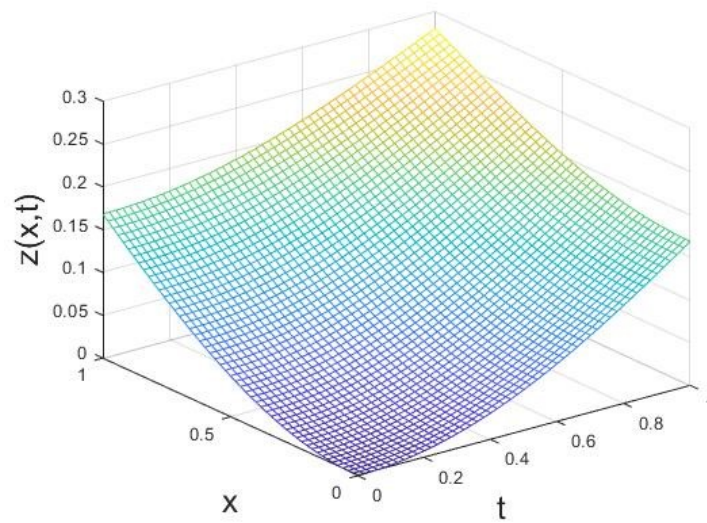


Figure 7: The graph of the approximate solution when  $n = 3$ ,  $\mu(t) = \sin(\frac{t}{3})$ .

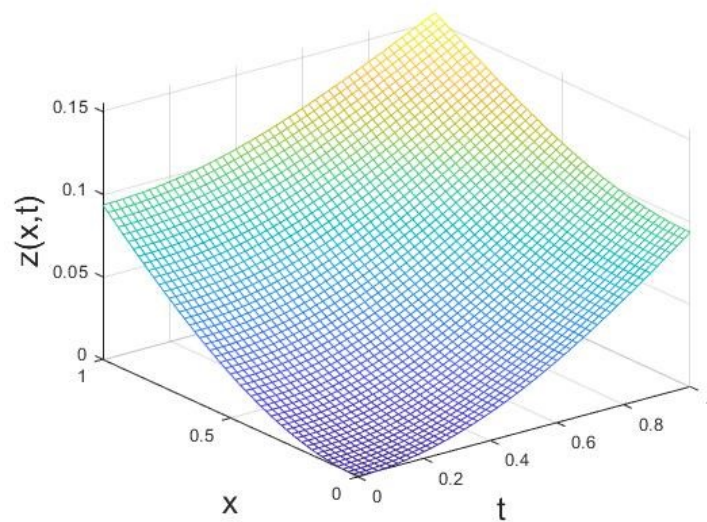


Figure 8: The graph of the approximate solution when  $n = 4$ ,  $\mu(t) = \sin(\frac{t}{3})$ .

Table 3: The absolute error the numerical solution and the exact solution when  $n = 2$ ,  $\mu(t) = \sin(\frac{t}{3})$ 

	$t = 0.1$	$t = 0.3$	$t = 0.5$	$t = 0.7$	$t = 0.9$
$x = 0.0$	0	0	0	0	0
$x = 0.1$	$2.2634e - 004$	$4.2634e - 004$	$5.2034e - 004$	$2.8754e - 004$	$1.2634e - 004$
$x = 0.2$	$3.2726e - 004$	$7.3408e - 004$	$9.2334e - 004$	$6.9834e - 004$	$2.5603e - 004$
$x = 0.3$	$4.2879e - 004$	$2.1523e - 004$	$2.2131e - 004$	$8.8754e - 004$	$3.2614e - 004$
$x = 0.4$	$5.1572e - 004$	$2.6542e - 004$	$2.2634e - 004$	$8.2953e - 004$	$4.2004e - 004$
$x = 0.5$	$6.3392e - 004$	$2.6531e - 004$	$2.2634e - 004$	$9.2634e - 004$	$4.2014e - 004$
$x = 0.6$	$6.5432e - 004$	$2.2034e - 004$	$2.2234e - 004$	$8.1732e - 004$	$3.2264e - 004$
$x = 0.7$	$5.2609e - 004$	$2.2364e - 004$	$2.2034e - 004$	$7.2981e - 004$	$2.2084e - 004$
$x = 0.8$	$4.0652e - 004$	$2.2764e - 004$	$2.2214e - 004$	$7.0043e - 004$	$1.0043e - 004$
$x = 0.9$	$3.1078e - 004$	$7.2214e - 004$	$8.2278e - 004$	$5.2903e - 004$	$1.0078e - 004$
$x = 1$	$2.7043e - 004$	$3.2541e - 004$	$5.2064e - 004$	$3.0023e - 004$	$1.2089e - 004$

Table 4: The absolute error the numerical solution and the exact solution when  $n = 3$ ,  $\mu(t) = \sin(\frac{t}{3})$ 

	$t = 0.1$	$t = 0.3$	$t = 0.5$	$t = 0.7$	$t = 0.9$
$x = 0.0$	0	0	0	0	0
$x = 0.1$	$1.0437e - 004$	$2.2634e - 004$	$4.2634e - 004$	$4.8754e - 004$	$4.2634e - 004$
$x = 0.2$	$1.2701e - 004$	$2.3128e - 004$	$5.2634e - 004$	$6.8834e - 004$	$2.5603e - 004$
$x = 0.3$	$1.2049e - 004$	$3.1343e - 004$	$5.2634e - 004$	$8.8654e - 004$	$7.2614e - 004$
$x = 0.4$	$3.1322e - 004$	$2.6562e - 004$	$2.2044e - 004$	$8.2953e - 004$	$7.2036e - 004$
$x = 0.5$	$3.0292e - 004$	$3.6781e - 004$	$2.26364e - 004$	$8.1534e - 004$	$5.2014e - 004$
$x = 0.6$	$4.2332e - 004$	$1.2024e - 004$	$3.0756e - 004$	$7.1721e - 004$	$5.2674e - 004$
$x = 0.7$	$4.2039e - 004$	$2.2304e - 004$	$3.2634e - 004$	$6.2981e - 004$	$2.2084e - 004$
$x = 0.8$	$5.0612e - 004$	$1.2704e - 004$	$1.2024e - 004$	$6.0783e - 004$	$2.0453e - 004$
$x = 0.9$	$5.1018e - 004$	$6.2014e - 004$	$1.2653e - 004$	$4.2903e - 004$	$3.02370e - 004$
$x = 1$	$6.7041e - 004$	$2.2021e - 004$	$3.2294e - 004$	$2.0015e - 004$	$3.2019e - 004$

equation to a set of algebraic relations. The numerical results and absolute errors are presented. It has been shown that the obtained results are in excellent agreement with the exact solution.

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