

Integral transforms of the Hilfer-type fractional derivatives

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Abstract

In this paper, some important properties concerning the Hilfer-type fractional derivatives are discussed. Integral transforms for these operators are derived as particular cases of the Jafari transform. These integral transforms are used to derive a fractional version of the fundamental theorem of calculus.

Keywords: Integral transforms, Jafari transform, κ -gamma function, κ -beta function, κ -Hilfer fractional derivative, κ -Riesz fractional derivative, κ -fractional operators, (κ, ρ) -Hilfer fractional derivative.

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Introduction

Fractional Calculus (FC) is considered a powerful tool to solve problems which arises from engineering, physics and other applied sciences. Although its study has been advanced considerably in the decade of 1970, its origin dates back to the emerge of the well-known calculus of “integer” order. Many researchers now consider that arbitrary order calculus plays a prominent role in modeling phenomena. In Ref. (Debnath & Bhatta, 2007) a historical approach of the development of the fractional calculus is presented. In Ref. (Machado et al., 2011) the development of fractional calculus over the last decades and some recent contributions and applications are discussed. In Ref. (Kilbas et al., 2006), some techniques involving especial functions, fractional calculus as well as their applications in partial differential equations, such as diffusion and advection phenomena, are introduced.

It is well known that fractional calculus can be studied over several approaches, such as Riemann-Liouville, Caputo, Riesz and Riesz-Feller derivatives. In Ref. (Katugampola, 2011) a new fractional integral which generalizes the Riemann-Liouville and Hadamard fractional integrals into a single form is introduced, giving rise to a general definition of fractional derivative. Based on this latter work, in Ref. (Oliveira & de Oliveira, 2019) a new differential operator of arbitrary order defined by means of a Caputo type modification of the generalized fractional derivative is discussed.

An even more general case is discussed in Ref. (da C. Sousa & de Oliveira, 2018). Based on a function $\Psi(x)$ which presents some specific properties, a new fractional operator is introduced and called Ψ -Hilfer fractional derivative. Recently, a modification in the latter definition is proposed in Ref. (Kucche & Mali, 2021), in terms of the so-called *gamma-kappa function*. It can be showed that all fractional derivatives cases

cited in (Oliveira & de Oliveira, 2019) and (da C. Sousa & de Oliveira, 2018) can be recovered in terms of this new definition, which has been named (κ, Ψ) -Hilfer fractional derivative.

This paper is organized in the following form: In Section 1, the preliminaries concepts related to the gamma-kappa function and its integral transforms are presented. In Section 2 the fractional integrals in terms of the Ψ function and its particular case (κ, ρ) -Hilfer fractional derivative are presented. In Section 3 the κ -Hilfer fractional derivative is proposed and some particular cases are discussed. In Section 4 some integral transforms are applied to κ fractional operators, namely the Jafari transform to κ -Hilfer fractional derivative, the Mellin transform to (κ, ρ) -Hilfer fractional derivative and the Fourier transform to κ -Riesz fractional derivative. In the last Section, some conclusions and observations are made.

Preliminaries

In order to introduce a new fractional operator, this section recovers the concepts of k -gamma function and k -beta function as well as their properties.

Definition 1. (Diaz & Pariguan, 2007) (k -GAMMA FUNCTION) Let $z \in \mathbb{C}$, $\text{Re}(z) > 0$ and $k > 0$. The k -gamma function is defined as

$$\Gamma_k(z) = \int_0^\infty t^{z-1} e^{-\frac{t^k}{k}} dt. \quad (1)$$

In the limit $k \rightarrow 1$, the well-know gamma function is recovered. In Ref. (Wang, 2016), some interesting expressions are derived, such as:

- Relation between k -gamma and gamma functions:

$$\Gamma_k(z) = k^{\frac{z}{k}-1} \Gamma\left(\frac{z}{k}\right). \quad (2)$$

Proof. Taking the change of variables $u = t^k/k$, we obtain:

$$\Gamma_k(z) = k^{\frac{z-k}{k}} \int_0^\infty u^{\frac{z}{k}-1} e^{-u} du = k^{\frac{z}{k}-1} \Gamma\left(\frac{z}{k}\right).$$

□

- k -gamma function of $z = k$:

$$\Gamma_k(k) = 1. \quad (3)$$

Proof. Using the expression in eq. (2), we obtain

$$\Gamma_k(k) = k^{\frac{k}{k}-1} \Gamma(1) = 1.$$

□

- Recursion Formula:

$$\Gamma_k(z+k) = z \Gamma_k(z). \quad (4)$$

Proof. Using the expression in eq. (2) and the gamma function recursion formula, we obtain

$$\Gamma_k(z+k) = k^{\frac{z+k}{k}-1} \Gamma\left(\frac{z}{k} + 1\right) = z k^{\frac{z}{k}-1} \Gamma\left(\frac{z}{k}\right).$$

□

- *Reflection formula:*

$$\Gamma_k(z)\Gamma_k(k-z) = \frac{\pi}{k \sin\left(\frac{\pi z}{k}\right)}. \quad (5)$$

Proof. Using the expression in eq. (2) and the gamma function reflection formula, we obtain

$$\Gamma_k(z)\Gamma_k(k-z) = \frac{1}{k} \Gamma\left(\frac{z}{k}\right) \Gamma\left(1 - \frac{z}{k}\right) = \frac{\pi}{k \sin\left(\frac{\pi z}{k}\right)}.$$

□

Definition 2. (*Diaz & Pariguan, 2007*) (*k*-POCHHAMMER SYMBOL) Let $z \in \mathbb{C}$, $k \in \mathbb{R}$ and $m \in \mathbb{N}^+$. The *k*-Pochhammer symbol is

$$(z)_{m,k} = z(z+k)(z+2k)\dots(z+(m-1)k). \quad (6)$$

Using the property in eq. (4), the *k*-Pochhammer symbol in eq. (6) may be rewritten in terms of the *k*-gamma function, that is,

$$(z)_{m,k} = \frac{\Gamma_k(z+mk)}{\Gamma_k(z)}. \quad (7)$$

The *k*-gamma function may be expressed in terms of *k*-Pochhammer symbols as it follows:

$$\Gamma_k(z) = \lim_{n \rightarrow \infty} \frac{n!k^n(nk)^{\frac{z}{k}-1}}{(z)_{n,k}}. \quad (8)$$

Proof. The product formula definition is given by (*Prez-Marco, n.d.*)

$$\Gamma(z) = \lim_{n \rightarrow \infty} \frac{n!n^z}{z(z+1)\dots(z+n)}.$$

Taking the change of variables $z \rightarrow z-1$ and using the gamma function reflection formula, this expression can be rewritten as

$$\Gamma(z) = \lim_{n \rightarrow \infty} \frac{n!n^{z-1}}{z\dots(z+n-1)}.$$

Replacing the latter in eq. (2), we obtain

$$\Gamma_k(z) = k^{\frac{z}{k}-1} \lim_{n \rightarrow \infty} \frac{n!n^{\frac{z}{k}-1}}{z(\frac{z}{k}+1)\dots(\frac{z}{k}+n-1)} \quad (9)$$

$$= \lim_{n \rightarrow \infty} \frac{k^{\frac{z}{k}+n-1}n!n^{\frac{z}{k}-1}}{z(z+k)\dots(z+(n-1)k)} = \lim_{n \rightarrow \infty} \frac{n!k^n(nk)^{\frac{z}{k}-1}}{(z)_{n,k}}. \quad (10)$$

□

Definition 3. (*Diaz & Pariguan, 2007*) (*k*-BETA FUNCTION) Let $z, y \in \mathbb{C}$, $\text{Re}(z) > 0$, $\text{Re}(y) > 0$, and $k > 0$. The *k*-beta function is

$$B_k(y, z) = \frac{1}{k} \int_0^1 u^{\frac{y}{k}-1} (1-u)^{\frac{z}{k}-1} du. \quad (11)$$

It follows directly from the definition that The relation between the k -beta and beta functions are given by

$$B_{\kappa}(x, y) = \frac{1}{\kappa} B\left(\frac{x}{\kappa}, \frac{y}{\kappa}\right). \quad (12)$$

The well-known expression for the beta function in terms of gamma functions is also valid for the the k -beta function, that is,

$$B_k(y, z) = \frac{\Gamma_k(y)\Gamma_k(z)}{\Gamma_k(y+z)}. \quad (13)$$

Proof. The integral in eq. (13) can be identified as a beta function. It follow from the relation in Eq. (2) that

$$B_k(y, z) = \frac{1}{k} B\left(\frac{y}{k}, \frac{z}{k}\right) = \frac{1}{k} \frac{\Gamma\left(\frac{y}{k}\right)\Gamma\left(\frac{z}{k}\right)}{\Gamma\left(\frac{y+z}{k}\right)} = \frac{k^{2-y-z}\Gamma_k(y)\Gamma_k(z)}{k^{2-y-z}\Gamma_k(y+z)}.$$

□

Definition 4. (*Oberhettinger, 1974*) (MELLIN TRANSFORMS) Let $f(x)$ be a real-valued function defined on the interval $(0, \infty)$. The Mellin Transform $F(s)$ of the function $f(x)$ is denoted by $\mathcal{M}[f(x)](s)$, and defined as

$$\mathcal{M}[f(x)](s) = \int_0^{+\infty} f(x)x^{s-1} dx, \quad (14)$$

where $k_1, k_2 \in \mathbb{R}$ and $s \in \mathbb{C}$ such that $k_1 < \Re(s) < k_2$.

The inverse of the Mellin Transform is denoted by $\mathcal{M}^{-1}[F(s)](s) = f(x)$, and defined as

$$\mathcal{M}^{-1}[F(s)](x) = \frac{1}{2\pi i} \int_{k-i\infty}^{k+i\infty} F(s)x^{-s} ds, \quad (15)$$

where k is a real constant such that $k_1 < k < k_2$.

Definition 5. (*Jafari, 2021*) (JAFARI TRANSFORM) Let $h(t)$ be a integrable function defined for $t \geq 0$ and $p(s)$, $q(s)$ positive real functions. The general integral transform \mathcal{T} of the $h(t)$ defined by

$$\mathcal{T}[h(t)](s) = p(s) \int_0^{+\infty} h(t)e^{-q(s)t} dt, \quad (16)$$

generalizes the classical integral transform like Sumudu and Laplace transform. Since it has been introduced by H. Jafari, it will be referred as Jafari transform in this work. The interested reader can find more details in Ref. (*Jafari, 2021*).

Theorem 1. (*Jafari, 2021*) (JAFARI TRANSFORM CONVOLUTION) Consider the functions $h_1(t)$, $h_2(t)$ and their Jafari transforms $H_1(s)$, $H_2(s)$, respectively. The Jafari transform of the convolution product of h_1 and h_2 are given by

$$\mathcal{T}[h_1 \star h_2](s) = \mathcal{T}\left[\int_0^{\infty} h_1(\tau)h_2(t-\tau)d\tau\right](s) = \frac{1}{p(s)}H_1(s)H_2(s). \quad (17)$$

Theorem 2. (*Jafari, 2021*) (JAFARI TRANSFORM OF THE DERIVATIVE) If $f(t)$ and its first n derivatives are differentiable then

$$\mathcal{T}\left[f^{(n)}(t)\right](s) = q^n \mathcal{T}[f(t)](s) - p(s) \sum_{i=0}^{n-1} q^{n-1-i}(s)f^{(i)}(0). \quad (18)$$

Definition 6. (*de Oliveira, 2019*) (FOURIER TRANSFORMS) The Fourier transform of the function $g(x)$, denoted by $\mathcal{F}[g(x)](\omega) = G(\omega)$, with $\omega \in \mathbb{R}$, is defined by

$$\mathcal{F}[g(x)](\omega) = G(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} g(x) e^{i\omega x} dx. \quad (19)$$

The inverse Fourier transform, denoted by $\mathcal{F}^{-1}[G(\omega)] = g(x)$ is given by

$$\mathcal{F}^{-1}[G(\omega)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} G(\omega) e^{-i\omega x} d\omega. \quad (20)$$

Remark: The definition of the Fourier transform may present slight variations depending on the source, but provided that their normalization constants are chosen in a way that the original function is recovered by the inverse transform, this is not substantial.

(k, Ψ) -Riemann-Liouville fractional integrals

In this section, the (k, Ψ) -fractional integrals is introduced by means of a k -fractional integral which generalizes the classical Riemann-Liouville fractional integral (*Kucche & Mali, 2021*).

Definition 7. (*Kwun et al., 2018*) ((k, Ψ) -RIEMANN-LIOUVILLE FRACTIONAL INTEGRALS) For a real number $k > 0$ and a function $\Psi(x)$, increasing and positive monotone on $[0, \infty)$ having a continuous derivative $\Psi'(x)$ on $(0, \infty)$, the left- and right-sided (k, Ψ) -Riemann-Liouville fractional integral of order $\gamma > 0$ of a function $f \in L^1[a, b]$ are defined by

$$({}_k \mathcal{J}_{a^+}^{\gamma; \Psi} f)(x) := \frac{1}{k\Gamma_k(\gamma)} \int_a^x \frac{\Psi'(\xi) f(\xi)}{[\Psi(x) - \Psi(\xi)]^{1-\frac{\gamma}{k}}} d\xi, \quad x > a, \quad (21)$$

and

$$({}_k \mathcal{J}_{b^-}^{\gamma; \Psi} f)(x) := \frac{1}{k\Gamma_k(\gamma)} \int_x^b \frac{\Psi'(\xi) f(\xi)}{[\Psi(\xi) - \Psi(x)]^{1-\frac{\gamma}{k}}} d\xi, \quad x < b, \quad (22)$$

respectively.

Theorem 3. (*Kucche & Mali, 2021*) (SEMIGROUP PROPERTY) Let $\mu_1, \mu_2, \kappa \in \mathbb{R}_+$. Then,

$${}_k \mathcal{J}_{a^+; \Psi}^{\mu_1} {}_k \mathcal{J}_{a^+; \Psi}^{\mu_2} = {}_k \mathcal{J}_{a^+; \Psi}^{\mu_1 + \mu_2}. \quad (23)$$

Definition 8. ((κ, ρ) -WEYL INTEGRALS) Taking $\Psi(x) = x^\rho/\rho$ with $\rho > 0$ and $x \geq 0$ in the expressions given in Definition 7 and rearranging we obtain the left- and right-sided k -fractional integrals

$$({}_k^\rho \mathcal{J}_{a^+}^{\gamma} \varphi)(x) = \frac{\rho^{1-\frac{\gamma}{k}}}{k\Gamma_k(\gamma)} \int_a^x \frac{t^{\rho-1} \varphi(t)}{(x^\rho - t^\rho)^{1-\frac{\gamma}{k}}} dt, \quad (24)$$

and

$$({}_k^\rho \mathcal{J}_{b^-}^{\gamma} \varphi)(x) = \frac{\rho^{1-\frac{\gamma}{k}}}{k\Gamma_k(\gamma)} \int_x^b \frac{t^{\rho-1} \varphi(t)}{(t^\rho - x^\rho)^{1-\frac{\gamma}{k}}} dt, \quad (25)$$

respectively. Taking $a \rightarrow -\infty$ and $b \rightarrow \infty$ in Eqs. (24) and (25), respectively, we obtain interesting left- and right-sided k -fractional integrals, given by

$$({}_k^\rho \mathcal{J}_+^{\gamma} \varphi)(x) = \frac{\rho^{1-\frac{\gamma}{k}}}{k\Gamma_k(\gamma)} \int_{-\infty}^x \frac{t^{\rho-1} \varphi(t)}{(x^\rho - t^\rho)^{1-\frac{\gamma}{k}}} dt, \quad (26)$$

and

$$({}_k^{\rho} \mathcal{J}_{-}^{\gamma} \varphi)(x) = \frac{\rho^{1-\frac{\gamma}{k}}}{k\Gamma_k(\gamma)} \int_x^{\infty} \frac{t^{\rho-1} \varphi(t)}{(t^{\rho} - x^{\rho})^{1-\frac{\gamma}{k}}} dt. \quad (27)$$

Given the similarities with the Weyl fractional integrals (Teodoro et al., 2019), we propose that Eqs. (26) and (27) be called left- and right-sided (κ, ρ) -Weyl Integrals, respectively.

Definition 9. (Oliveira & others, 2018) ((κ, ρ) -HILFER FRACTIONAL DERIVATIVE) Let γ denote the order of the fractional derivative and $n \in \mathbb{Z}_+$ such that $n - 1 < \gamma \leq n$, and β denote its type, with $0 \leq \beta \leq 1$. The (left- and right-sided) fractional derivatives of φ with respect to x , for $\rho > 0$ and $\kappa > 0$, are given by

$$({}_k^{\rho} D_{a\pm}^{\gamma, \beta} \varphi)(x) = \left({}_k^{\rho} \mathcal{J}_{a\pm}^{\beta(n\kappa-\gamma)} \left(\pm \kappa x^{1-\rho} \frac{d}{dx} \right)^n ({}_k^{\rho} \mathcal{J}_{a\pm}^{(1-\beta)(n\kappa-\gamma)} \varphi) \right)(x). \quad (28)$$

for functions such that the expression on the right hand side exists.

The κ -fractional derivative generalizes several classical fractional operators (Oliveira & others, 2018). In particular, taking $(k, \rho) \rightarrow (1, 1)$ we recover Riemann-Liouville and Caputo operators (associated with translations) and Hadamard operator (associated with dilations).

κ -Hilfer derivatives and κ -fractional derivatives

Definition 10. (κ -HILFER FRACTIONAL DERIVATIVES) The κ -Hilfer fractional derivatives are introduced by taking $\rho \rightarrow 1$ in Eq. (28), obtaining

$$({}_\kappa D_{a\pm}^{\gamma, \beta} \varphi)(x) = \left({}_\kappa \mathcal{J}_{a\pm}^{\beta(n\kappa-\gamma)} \left(\pm \kappa \frac{d}{dx} \right)^n ({}_k \mathcal{J}_{a\pm}^{(1-\beta)(n\kappa-\gamma)} \varphi) \right)(x). \quad (29)$$

Since the “classical” Hilfer fractional derivative presents the interesting property of recovering both Riemann-Liouville and Caputo definitions (Oliveira & others, 2018), it can be interesting to define κ -Riemann-Liouville and κ -Caputo fractional derivatives in terms of κ -Hilfer fractional derivatives.

Definition 11. (κ -RIEMANN-LIOUVILLE FRACTIONAL DERIVATIVES) For $\beta \rightarrow 0$ the κ -Hilfer fractional derivatives are given by

$$({}^{RL} {}_\kappa D_{a\pm}^{\gamma} \varphi)(x) = \left(\pm \kappa \frac{d}{dx} \right)^n ({}_k \mathcal{J}_{a\pm}^{(n\kappa-\gamma)} \varphi)(x). \quad (30)$$

For (7) and $a^+ \rightarrow 0^+$ we can use the following notation:

$$({}^{RL} {}_\kappa D^{\gamma} \varphi)(x) = \left(\kappa \frac{d}{dx} \right)^n ({}_k \mathcal{J}_{0^+}^{(n\kappa-\gamma)} \varphi)(x). \quad (31)$$

Definition 12. (κ -CAPUTO FRACTIONAL DERIVATIVES) For $\beta \rightarrow 1$ the κ -Hilfer fractional derivative reduces to

$$({}_k^C D_{a\pm}^{\gamma} \varphi)(x) = \left({}_k \mathcal{J}_{a\pm}^{(n\kappa-\gamma)} \left(\pm \kappa \frac{d}{dx} \right)^n \varphi \right)(x). \quad (32)$$

Using Definition (7) and $a^+ \rightarrow 0^+$ we can be rewrite (32) as

$$({}_k^C D^{\gamma} \varphi)(x) = \left({}_k \mathcal{J}^{(n\kappa-\gamma)} \left(\kappa \frac{d}{dx} \right)^n \varphi \right)(x). \quad (33)$$

Definition 13. (κ -WEYL FRACTIONAL DERIVATIVES) For $\beta \rightarrow 0$ and $a^\pm \rightarrow \pm\infty$ the κ -Hilfer fractional derivative reduces to

$$({}_k^W D_\pm^\gamma \varphi)(x) = \left(\pm \kappa \frac{d}{dx} \right)^n \left({}_k \mathcal{J}_\pm^{(n\kappa-\gamma)} \varphi \right)(x). \quad (34)$$

Proposition 1. For $0 < \gamma < 1$, $k > 0$ the κ -Riemann fractional derivative of the $\varphi(x)$ is expressed as

$$\begin{aligned} {}^{RL}_\kappa D_{a+}^\gamma \varphi(x) &= \frac{d}{dx} \left(J_{a+}^{(\kappa-\gamma)}(\kappa) \varphi \right)(x) \\ &= \frac{\varphi(x)}{(x-a)^{\frac{\gamma}{\kappa}} \Gamma_\kappa(\kappa-\gamma)} + \frac{\gamma}{\kappa \Gamma_\kappa(\kappa-\gamma)} \int_a^x \frac{\varphi(x) - \varphi(t)}{(x-t)^{1+\frac{\gamma}{\kappa}}} dt. \end{aligned} \quad (35)$$

Proof. It follows from Eq. (31) that

$${}^{RL}_\kappa D_{a+}^\gamma = \frac{d}{dx} \left(J_{a+}^{(\kappa-\gamma)}(\kappa) \varphi \right)(x) = \frac{1}{\Gamma_\kappa(\kappa-\gamma)} \frac{d}{dx} \int_a^x \frac{\varphi(t)}{(x-t)^{1-\frac{\kappa-\gamma}{\kappa}}} dt.$$

Differentiating with respect to x and using the following trick: $\varphi(t) = \varphi(x) + (\varphi(t) - \varphi(x))$, we obtain

$$\begin{aligned} {}^{RL}_\kappa D_{a+}^\gamma &= \frac{1}{\Gamma_\kappa(\kappa-\gamma)} \left(\frac{-\gamma}{\kappa} \right) \left(\int_a^x \frac{\varphi(x)}{(x-t)^{\frac{1+\gamma}{\kappa}}} dt + \int_a^x \frac{\varphi(t) - \varphi(x)}{(x-t)^{1+\frac{\gamma}{\kappa}}} dt \right) \\ &= \frac{\varphi(x)}{(x-a)^{\frac{\gamma}{\kappa}} \Gamma_\kappa(\kappa-\gamma)} + \frac{\gamma}{\kappa \Gamma_\kappa(\kappa-\gamma)} \int_a^x \frac{\varphi(x) - \varphi(t)}{(x-t)^{1+\frac{\gamma}{\kappa}}} dt. \end{aligned} \quad (36)$$

□

Definition 14. (κ -MARCHAUD FRACTIONAL DERIVATIVE) The expression given by Eq. (36) introduces κ -Marchaud fractional derivative, which generalizes the Marchaud fractional derivative, that is,

$${}^M_\kappa D_{a+}^\gamma \varphi(x) = \frac{\varphi(x)}{(x-a)^{\frac{\gamma}{\kappa}} \Gamma_\kappa(\kappa-\gamma)} + \frac{\gamma}{\kappa \Gamma_\kappa(\kappa-\gamma)} \int_a^x \frac{\varphi(x) - \varphi(t)}{(x-t)^{1+\frac{\gamma}{\kappa}}} dt. \quad (37)$$

Integral transforms to κ fractional operators

Theorem 4. (Jafari transform of the κ -Hilfer fractional derivative) The Jafari transform of the κ -Hilfer fractional derivative, order $n-1 < \gamma < n$ and $0 < \beta < 1$ is given by:

$$\mathcal{T}[(\kappa \mathcal{D}^{\gamma,\beta}) \varphi(x)](s) = (\kappa q(s))^{\frac{\gamma}{\kappa}} \mathcal{T}[\varphi(x)](s) - p(s)(\kappa q(s))^{-\frac{\beta(n\kappa-\gamma)}{\kappa}} \times \quad (38)$$

$$\times \sum_{i=0}^{n-1} \kappa^n q(s)^{n-i-1} \left(\frac{d}{dt} \right)^i {}_\kappa \mathcal{J}^{(1-\beta)(n\kappa-\gamma)} \varphi(0^+) \quad (39)$$

Proposition 2. (MELLIN TRANSFORM OF (κ, ρ) -RIEMANN-LIOUVILLE FRACTIONAL INTEGRALS) Let $\gamma > 0$, and $\rho > 0$. The Mellin transform of the (κ, ρ) -Riemann-Liouville fractional integrals Eq.(24), Eq.(25) are given by:

$$\mathcal{M}[(\rho {}_k \mathcal{J}_{a+}^\gamma \varphi)(x)](s) = \frac{\rho^{-\frac{\gamma}{\kappa}} \Gamma_\kappa \left(k - \frac{\kappa s}{\rho} - \gamma \right)}{\Gamma_\kappa \left(k - \frac{\kappa s}{\rho} \right)} \mathcal{M}[\varphi] \left(s + \frac{\rho \gamma}{k} \right). \quad (40)$$

Proof. Applying Mellin tranform to Eq. (21), we have

$$\begin{aligned}\mathcal{M}[(\rho \mathcal{J}_{a+}^{\gamma} \varphi)(x)](s) &= \frac{\rho^{1-\gamma/k}}{\kappa \Gamma_{\kappa}} \int_0^{\infty} x^{s-1} \int_a^x \frac{\xi^{\rho-1} \varphi(\xi)}{(x^{\rho} - \xi^{\rho})^{1-\gamma \kappa}} d\xi dx \\ &= \frac{\rho^{1-\gamma/k}}{\kappa \Gamma_{\kappa}} \int_a^{\infty} \xi^{\rho-1} \varphi(\xi) \int_{\xi}^{\infty} \frac{x^{s-1}}{(x^{\rho} - \xi^{\rho})^{1-\gamma \kappa}} dx d\xi.\end{aligned}\quad (41)$$

Taking the change of variables $u = (\xi/x)^{\rho}$ in respect to the variable x , we obtain

$$\begin{aligned}\mathcal{M}[(\rho \mathcal{J}_{a+}^{\gamma} \varphi)(x)](s) &= \frac{\rho^{1-\gamma/k}}{\kappa \Gamma_{\kappa}} \int_a^{\infty} \frac{\xi^{s-\rho-\rho \gamma/\kappa}}{\rho} \int_0^1 u^{1-s/\rho-\gamma/\kappa-1} (1-u)^{\gamma/\kappa-1} du d\xi \\ &= \frac{\rho^{-\gamma/\kappa}}{\kappa \Gamma_{\kappa}(\gamma)} B\left(1 - \frac{s}{\rho} - \frac{\gamma}{\kappa}, \frac{\gamma}{\kappa}\right) \int_a^{\infty} \varphi(\xi) \xi^{s+\rho \gamma/\kappa-1} d\xi.\end{aligned}\quad (42)$$

Since the Riemann-Liouville fractional integral given by (21) is defined for $x > a$, it follows that the function $\varphi(x)$ is defined in the domain $[a, \infty]$. This means that we could consider the function $H(x-a)\varphi(x)$ in the domain $[0, \infty]$, where $H(x)$ is the Heaviside step function. Hence the Mellin transform integration can be considered for $x > a$ without loss of generality.

At last, with the help of the representation in terms of gamma functions for the beta function, we get to the final expression, given by

$$\mathcal{M}[(\rho \mathcal{J}_{a+}^{\gamma} \varphi)(x)](s) = \rho^{-\gamma/\kappa} \frac{\Gamma_{\kappa}(\kappa - \kappa s/\rho - \gamma)}{\Gamma_{\kappa}(\kappa - \kappa s/\rho)} \mathcal{M}[\varphi(x)]\left(s + \frac{\rho \gamma}{\kappa}\right).\quad (43)$$

□

Corollary 1. Taking $\gamma \rightarrow 0$ in Eq.(40) we obtain the following result: $(\rho \mathcal{J}_{a+}^0 \varphi)(x) = \varphi(x)$.

Theorem 5. Let $n-1 < \gamma \leq n, n \in \mathbb{N}, \kappa > 0, 0 < \beta < 1$ and $\rho > 0$, the Mellin transform, with parameter s , of the (κ, ρ) - Hilfer fractional derivative is given by:

$$\mathcal{M}[(\rho {}^{\rho} D^{\gamma, \beta} \varphi)(x)](s) = \frac{\rho^{\gamma/\kappa} \Gamma_{\kappa}\left(\kappa - \frac{\kappa s}{\rho} + \gamma\right)}{\Gamma_{\kappa}\left(\kappa - \frac{\kappa s}{\rho}\right)} \mathcal{M}[\varphi(x)]\left(s - \frac{\rho \gamma}{\kappa}\right)\quad (44)$$

Proof.

$$\begin{aligned}\mathcal{M}\left[(\rho \mathcal{D}_{a+}^{\gamma, \beta} \varphi)(x)\right](s) &= \mathcal{M}\left[\left(\rho \mathcal{J}_{a+}^{\beta(n\kappa-\gamma)}\right)\left(\kappa x^{1-\rho} \frac{d}{dx}\right)^n \left(\mathcal{J}_{a+}^{(1-\beta)(n\kappa-\gamma)} \varphi\right)(x)\right](s) \\ &= \frac{\rho^{\gamma/\kappa} \Gamma_{\kappa}\left(\kappa - \frac{\kappa s}{\rho} - \beta(n\kappa - \gamma)\right)}{\Gamma_{\kappa}\left(\kappa - \frac{\kappa s}{\rho}\right)} \mathcal{M}\left[\left(\kappa^n x^{1-\rho} \frac{d}{dx}\right)^n \left(\mathcal{J}_{a+}^{(1-\beta)(n\kappa-\gamma)} \varphi\right)(x)\right](\bar{s})\end{aligned}\quad (45)$$

where $\bar{s} = \left(s + \frac{\rho\beta(n\kappa-\gamma)}{\kappa}\right)$. Using the result proven in Appendix , we obtain

$$\begin{aligned} \mathcal{M} \left[\left({}_{\kappa} \mathcal{D}_{a+}^{\gamma, \beta} \varphi \right) (x) \right] (s) &= \frac{(-1)^n \kappa^n \rho^{\frac{\gamma}{\kappa}} \Gamma_{\kappa} \left(\kappa - \frac{\kappa s}{\rho} - \beta(n\kappa - \gamma) \right)}{\Gamma_{\kappa} \left(\kappa - \frac{\kappa s}{\rho} \right)} \frac{\Gamma \left(\frac{s}{\rho} + \frac{\beta(n\kappa - \gamma)}{\kappa} \right)}{\Gamma \left(\frac{s}{\rho} + \frac{\beta(n\kappa - \gamma)}{\kappa} - n \right)} \\ &\times \frac{\Gamma_{\kappa} \left(\kappa - \frac{\kappa s}{\rho} - \beta(n\kappa - \gamma) + n\kappa - (1 - \beta)(n\kappa - \gamma) \right)}{\Gamma_{\kappa} \left(\kappa - \frac{\kappa s}{\rho} - \beta(n\kappa - \gamma) + n\kappa \right)} \\ &\times \mathcal{M} [\varphi(x)] \left(s - \frac{\rho\gamma}{\kappa} \right) \\ &= \frac{\rho^{\frac{\gamma}{\kappa}} \Gamma_{\kappa} \left(\kappa - \frac{\kappa s}{\rho} + \gamma \right)}{\Gamma_{\kappa} \left(\kappa - \frac{\kappa s}{\rho} \right)} \mathcal{M} [\varphi(x)] \left(s - \frac{\rho\gamma}{\kappa} \right). \end{aligned} \quad (46)$$

□

Proposition 3. *The Fourier transform of the $({}_{\kappa} \mathcal{J}_{\pm}^{\gamma} \varphi) (x)$, κ -Weyl fractional integral, given by Eqs. (26) and (27), for $\rho = 1$ and $\gamma > 0$, it is given by:*

$$\mathcal{F} \left[({}_{\kappa} \mathcal{J}_{\pm}^{\gamma} \varphi) (x) \right] (\omega) = (\mp i \kappa \omega)^{-\frac{\gamma}{\kappa}} \mathcal{F} [\varphi(x)] (\omega). \quad (47)$$

Proof. Let us start calculating the the Fourier transform of $({}_{\kappa} \mathcal{J}_{-}^{\gamma} \varphi) (x)$.

$$\begin{aligned} \mathcal{F} \left[({}_{\kappa} \mathcal{J}_{-}^{\gamma} \varphi) (x) \right] (\omega) &= \frac{1}{\kappa \Gamma_{\kappa}(\gamma)} \int_{-\infty}^{+\infty} e^{i\omega x} \int_x^{+\infty} \frac{\varphi(t)}{(t-x)^{1-\frac{\gamma}{\kappa}}} dt dx \\ &= \frac{1}{\kappa \Gamma_{\kappa}(\gamma)} \int_{-\infty}^{+\infty} \varphi(t) \int_{-\infty}^t \frac{e^{i\omega x}}{(t-x)^{1-\frac{\gamma}{\kappa}}} dx dt. \end{aligned}$$

Using the new variable $u = t - x$ we get

$$\mathcal{F} \left[({}_{\kappa} \mathcal{J}_{-}^{\gamma} \varphi) (x) \right] (\omega) = \frac{1}{\kappa \Gamma_{\kappa}(\gamma)} \int_{-\infty}^{+\infty} \varphi(t) \int_0^{+\infty} \frac{e^{i\omega(t-u)}}{u^{1-\frac{\gamma}{\kappa}}} du dt. \quad (48)$$

In order to evaluate the integral in respect to u , we should take the change of variables $z = i\omega u$ and consider the following contour in the complex plane: a disk of radius $R \rightarrow \infty$ in the first quadrant. It follows that

$$\mathcal{F} \left[({}_{\kappa} \mathcal{J}_{-}^{\gamma} \varphi) (x) \right] (\omega) = \frac{1}{\kappa \Gamma_{\kappa}(\gamma)} \mathcal{F} [\varphi(x)] (\omega) \frac{\Gamma \left(\frac{\gamma}{\kappa} \right)}{(i\omega)^{\frac{\gamma}{\kappa}}} = (i\kappa\omega)^{-\frac{\gamma}{\kappa}} \mathcal{F} [\varphi(x)] (\omega). \quad (49)$$

For $({}_{\kappa} \mathcal{J}_{+}^{\gamma} \varphi) (x)$, the calculations follow the same course, so we opted to omit it. □

From the expression in Eq.(47) the following can be derived:

$$\mathcal{F} \left[({}_{\kappa} \mathcal{J}_{+}^{\gamma} + {}_{\kappa} \mathcal{J}_{-}^{\gamma}) \varphi(x) \right] (\omega) = 2 \cos \left(\frac{\gamma\pi}{2\kappa} \right) |\kappa\omega|^{-\frac{\gamma}{\kappa}} \mathcal{F} [\varphi(x)] (\omega). \quad (50)$$

Theorem 6. *The Fourier transform of the κ -Weyl fractional derivative Eq.(34) is given by*

$$\mathcal{F} \left[{}^{\mathcal{W}}_{\kappa} \mathcal{D}_{\pm}^{\gamma} \varphi(x) \right] (\omega) = (\mp i \kappa \omega)^{\frac{\gamma}{\kappa}} \mathcal{F} [\varphi(x)] (\omega). \quad (51)$$

Proof.

$$\begin{aligned}
 \mathcal{F} [\mathcal{W}_\kappa \mathcal{D}_\pm^\gamma \varphi(x)] (\omega) &= \mathcal{F} \left[\left(\pm \kappa \frac{d}{dx} \right)^n (\kappa \mathcal{J}_\pm^{n\kappa-\gamma} \varphi) (x) \right] (\omega) \\
 &= (\pm \kappa)^n (-i\omega)^n \mathcal{F} [\kappa \mathcal{J}_\pm^{n\kappa-\gamma} \varphi(x)] (\omega) \\
 &= (\mp i\kappa\omega)^n (\mp i\kappa\omega)^{-\frac{(n\kappa-\gamma)}{\kappa}} \mathcal{F} [\varphi(x)] (\omega) \\
 &= (\mp i\kappa\omega)^{\frac{\gamma}{\kappa}} \mathcal{F} [\varphi(x)] (\omega)
 \end{aligned} \tag{52}$$

□

Remark: It is extremely important to notice that integral transforms for the left-sided operators like the (κ, ρ) -Riemann-Liouville fractional integral $(\mathcal{I}_b^\gamma \varphi) (x)$ given by eq. (25) are not yet known for $b < \infty$. This problem arises when we observe that the double integrals involved in these calculations present a finite region in its domain of integration, which we do not yet know how to deal with in the case of fractional-type integrals.

Fundamental theorem of calculus to κ fractional operators

Definition 15. (κ -RIESZ FRACTIONAL INTEGRAL) *The κ -Riesz fractional integral is introduced via combination of the Weyl integrals of order $\gamma > 0$, as it follows:*

$$(\kappa \mathcal{J}_0^\gamma) \varphi(x) = \frac{[\kappa \mathcal{J}_+^\gamma \varphi(x) + \kappa \mathcal{J}_-^\gamma \varphi(x)]}{2 \cos \left(\frac{\gamma\pi}{2\kappa} \right)} = g(x) * \varphi(x), \tag{53}$$

where $*$ represents Fourier convolution product and the function g is given by

$$g(x) = \frac{|x|^{\frac{\gamma}{\kappa}-1}}{2\kappa\Gamma_\kappa(\gamma) \cos \left(\frac{\gamma\pi}{2\kappa} \right)}. \tag{54}$$

Proposition 4. *The Fourier transform of the κ -Riesz fractional integral of γ order, with $\gamma > 0$, it is given by*

$$\mathcal{F}[(\kappa \mathcal{J}_0^\gamma) \varphi(x)](\omega) = |\kappa\omega|^{-\frac{\gamma}{\kappa}} \mathcal{F}[\varphi(x)](\omega) \tag{55}$$

Proof. It follows directly from Eq. (47). □

Definition 16. (κ -RIESZ FRACTIONAL DERIVATIVE) *The κ -Riesz fractional order γ with $1 < \gamma < 2$ is defined as*

$$\kappa \Delta^{\frac{\gamma}{2}} \varphi(x) = -\frac{[\kappa^W \mathcal{D}_+^\gamma \varphi(x) + \kappa^W \mathcal{D}_-^\gamma \varphi(x)]}{2 \cos \left(\frac{\gamma\pi}{2\kappa} \right)} = h(x) * \varphi(x), \tag{56}$$

with

$$h(x) = \Gamma_\kappa(\kappa + \gamma) \sin \left(\frac{\gamma\pi}{2\kappa} \right) \frac{|x|^{-\frac{\gamma}{\kappa}-1}}{\pi}. \tag{57}$$

Proposition 5. *The Fourier transform of the κ -Riesz fractional integral of γ order, with $\gamma > 0$, it is given by:*

$$\mathcal{F}[\kappa \Delta^{\frac{\gamma}{2}} \varphi(x)](\omega) = |\kappa\omega|^{\frac{\gamma}{\kappa}} \mathcal{F}[\varphi(x)](\omega) \tag{58}$$

Theorem 7. Let $0 < \gamma < 2$ the fundamental theorem associated to κ -Riesz derivative and κ -Resz integral of γ order is:

$$\left({}_{\kappa}\Delta^{\frac{\gamma}{2}} \mathcal{J}_0^{\gamma} \varphi \right) (x) = \varphi(x) \quad (59)$$

Proof. Using the Fourier transform,

$$\mathcal{F} \left[{}_{\kappa}\Delta^{\frac{\gamma}{2}} (\mathcal{J}_0^{\gamma} \varphi) (x) \right] (\omega) = |\kappa\omega|^{\frac{\gamma}{\kappa}} \mathcal{F} [({}_{\kappa}\mathcal{J}_0^{\gamma} \varphi) (x)] (\omega) = |\kappa\omega|^{-\frac{\gamma}{\kappa}} |\kappa\omega|^{\frac{\gamma}{\kappa}} \mathcal{F} [\varphi(x)] (\omega) = \mathcal{F} [\varphi(x)] (\omega) \quad (60)$$

Therefore, the relation introduced by Eq.(59) is true \square

Theorem 8. The fundamental theorem of calculus associated (κ, ρ) -Hilfer fractional derivative and (κ, ρ) -Riemann fractional integral with $\gamma > 0$ is:

$$\left({}^{\rho}_{\kappa}\mathcal{D}_a^{\gamma, \beta} \quad {}^{\rho}_{\kappa}\mathcal{J}_a^{\gamma} \varphi \right) (x) = \varphi(x). \quad (61)$$

Proof.

$$\begin{aligned} \mathcal{M} \left[\left({}^{\rho}_{\kappa}\mathcal{D}_a^{\gamma, \beta} \quad {}^{\rho}_{\kappa}\mathcal{J}_a^{\gamma} \varphi \right) (x) \right] (s) &= \frac{\rho^{\frac{\gamma}{\kappa}} \Gamma \left(\kappa - \frac{\kappa s}{\rho} + \gamma \right)}{\Gamma \left(\kappa - \frac{\kappa s}{\rho} \right)} \mathcal{M} \left[{}^{\rho}_{\kappa}\mathcal{J}_a^{\gamma} \varphi \right] \left(s - \frac{\rho\gamma}{\kappa} \right) \\ &= \frac{\rho^{\frac{\gamma}{\kappa}} \Gamma \left(\kappa - \frac{\kappa s}{\rho} + \gamma \right)}{\Gamma \left(\kappa - \frac{\kappa s}{\rho} \right)} \frac{\rho^{-\frac{\gamma}{\kappa}} \Gamma \left(\kappa - \frac{\kappa}{\rho} \left(s - \frac{\rho\gamma}{\kappa} \right) - \gamma \right)}{\Gamma \left(\kappa - \frac{\kappa}{\rho} \left(s - \frac{\rho\gamma}{\kappa} \right) \right)} \mathcal{M} [\varphi(x)] \left(s + \frac{\rho\gamma}{\kappa} - \frac{\rho\gamma}{\kappa} \right) \\ &= \frac{\Gamma \left(\kappa - \frac{\kappa s}{\rho} + \gamma \right)}{\Gamma \left(\kappa - \frac{\kappa s}{\rho} \right)} \frac{\Gamma \left(\kappa - \frac{\kappa s}{\rho} \right)}{\Gamma \left(\kappa - \frac{\kappa s}{\rho} + \gamma \right)} \mathcal{M} [\varphi(x)] (s). \end{aligned} \quad (62)$$

\square

Concluding remarks

The results obtained in this work shows the importance of κ -Hilfer fractional derivative, since this operator generalizes several well-known definitions of fractional derivatives. The most important results consolidates the so-called κ fractional operators in terms of integral transforms. In particular, we highlighted the calculation of the Jafari transform to κ -Hilfer fractional derivative as well as the introduction of κ -Riesz fractional operators. At last, the fundamental theorem of the calculus to κ -fractional operators, and (κ, ρ) -Hilfer fractional derivative are presented. It is important to notice that the prelude of the theory to κ -fractional operators present some mistakes, that has been repaired over time. That confirms the value of this article.

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Mellin Transform of the derivative as in Eq. (45)

In Eq. (45), we need to deal with the Mellin transform of a n th order derivative in the following form:

$$\mathcal{M} \left[\left(x^{1-\rho} \frac{d}{dx} \right)^n r(x) \right] (s) = (-1)^n \rho^n \frac{\Gamma\left(\frac{s}{\rho}\right)}{\Gamma\left(\frac{s}{\rho} - n\right)} \mathcal{M}[r(x)](s - n\rho). \quad (63)$$

Proof. Let us use finite induction. Starting with $n = 1$, we have

$$\mathcal{M} \left[x^{1-\rho} \frac{dr(x)}{dx} \right] = \int_0^\infty x^{s-\rho} \frac{dr(x)}{dx} dx. \quad (64)$$

Using integration by parts, we obtain

$$\mathcal{M} \left[x^{1-\rho} \frac{dr(x)}{dx} \right] = x^{s-\rho} r(x) \Big|_0^\infty - (s - \rho) \int_0^\infty x^{s-\rho-1} r(x) dx. \quad (65)$$

Here we must observe that $r(x)$ must be a function such that $x^{-\rho}r(x)$ vanishes both for $x = 0$ and $x \rightarrow \infty$. Under these conditions, we have that

$$\mathcal{M} \left[x^{1-\rho} \frac{dr(x)}{dx} \right] = -(s - \rho) \mathcal{M}[r(x)](s - \rho). \quad (66)$$

Let us now perform the induction step. Assuming Eq. (63) is valid for some n , we have:

$$\mathcal{M} \left[\left(x^{1-\rho} \frac{d}{dx} \right)^{n+1} r(x) \right] = \mathcal{M} \left[\left(x^{1-\rho} \frac{d}{dx} \right)^n \left(x^{1-\rho} \frac{dr(x)}{dx} \right) \right] \quad (67)$$

$$= (-1)^n \rho^n \frac{\Gamma\left(\frac{s}{\rho}\right)}{\Gamma\left(\frac{s}{\rho} - n\right)} \mathcal{M} \left[\left(x^{1-\rho} \frac{dr(x)}{dx} \right) \right] (s - n\rho) \quad (68)$$

$$= (-1)^n \rho^n \frac{\Gamma\left(\frac{s}{\rho}\right)}{\Gamma\left(\frac{s}{\rho} - n\right)} \int_0^\infty x^{s-(n+1)\rho} \frac{dr(x)}{dx} dx \quad (69)$$

$$= (-1)^n \rho^n \frac{\Gamma\left(\frac{s}{\rho}\right)}{\Gamma\left(\frac{s}{\rho} - n\right)} \left(x^{s-(n+1)\rho} \frac{dr(x)}{dx} \Big|_0^\infty \right. \quad (70)$$

$$\left. - [s - (n+1)\rho] \int_0^\infty x^{s-(n+1)\rho-1} r(x) dx \right). \quad (71)$$

Once more, we must assume that $x^{s-(n+1)\rho} \frac{dr(x)}{dx}$ vanishes for $x \rightarrow 0$ and $x \rightarrow \infty$ and thus we obtain.

$$\mathcal{M} \left[\left(x^{1-\rho} \frac{d}{dx} \right)^{n+1} r(x) \right] = (-1)^{n+1} \rho^{n+1} \frac{\Gamma\left(\frac{s}{\rho}\right)}{\Gamma\left(\frac{s}{\rho} - n\right)} \left[\frac{s}{\rho} - (n+1) \right] \times \quad (72)$$

$$\times \mathcal{M}[r(x)](s - (n+1)\rho). \quad (73)$$

At last, using Gamma's reflection formula, we obtain the desired result.

□

Examining this proof, we notice that we must use this result with caution, since it is valid only for functions $r(x)$ such that $x^{-\rho}r(x)$ and $x^{-\rho}dr(x)/dx$ vanishes for $x \rightarrow 0$ and $x \rightarrow \infty$. For such cases, we have the interesting result that the derivative both in the sense of Riemann Liouville and Caputo have the same Mellin transform.

Integral transforms type Laplace transform

The following diagram presents some particular cases of the Jafari transform. These results can be found in reference (Jafari, 2021).

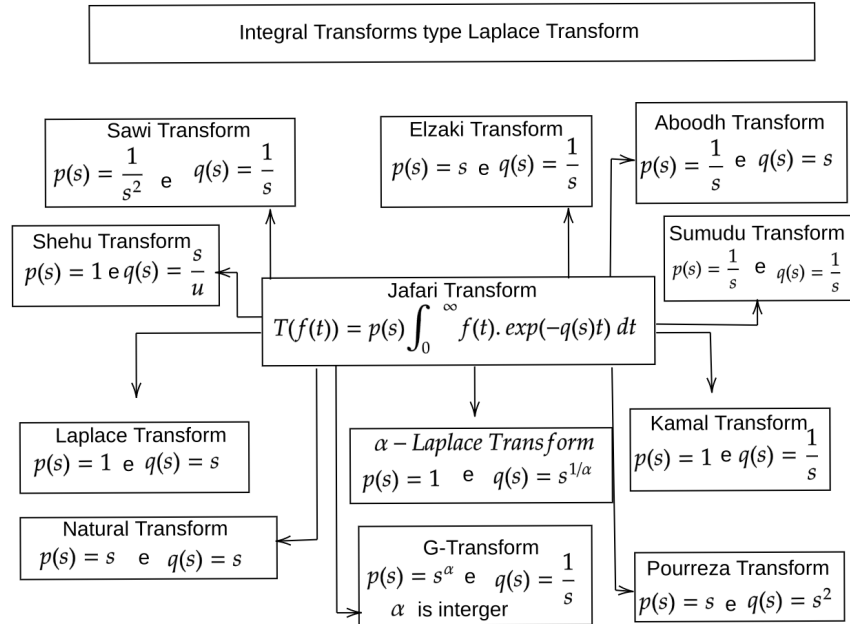


Figure 1: The diagram some particular cases Jafari transform

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