

# What is, why you need and who cares **fractional calculus**?

YangQuan Chen, Ph.D., Director,

**MESA**(Mechatronics, Embedded Systems and Automation)**LAB**

**ME/EECS/SNRI/UCSolar, School of Engineering,**

**University of California, Merced**

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**T:** (209)228-4672; **O:** SE1-254; **Lab:** Castle #22 (**T:** 228-4398)

Nov. 8, 2013. Friday 3:30PM-4:30PM

**SIAM @ UC Merced**

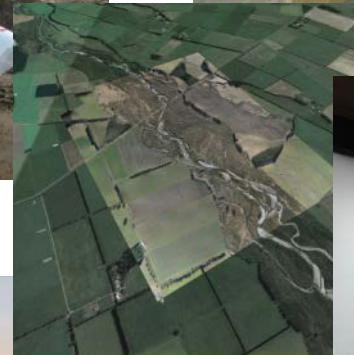
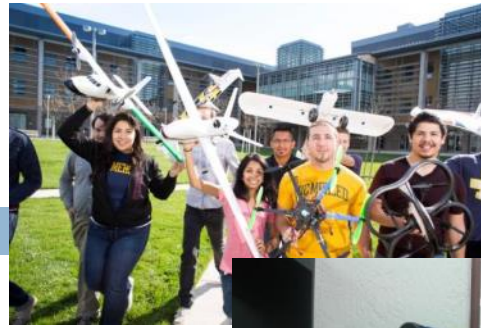
Room COB 265 3:30-4:30 PM

Skip Ad in 5 minutes

# The MESA Lab

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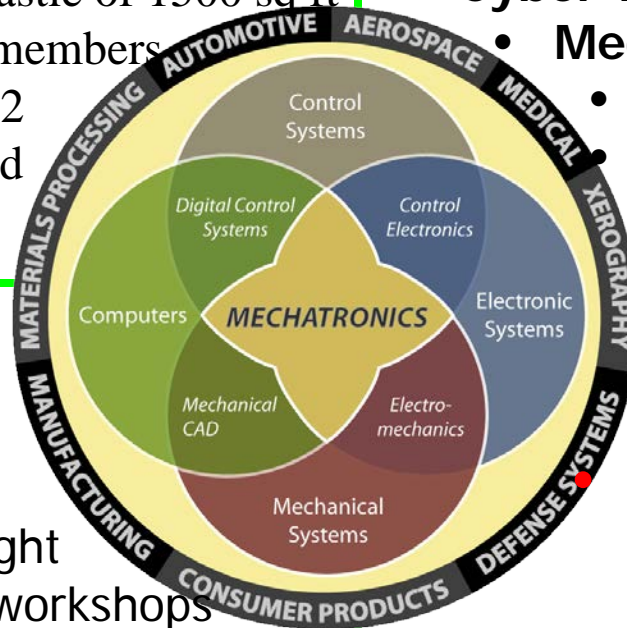
- **Mechatronics, Embedded Systems, Automation Lab**
- <http://mechatronics.ucmerced.edu>
- Lab Manager: Brandon Stark
  - Lab Manager: Brandon Stark
  - 4 Ph.D. Students
  - 2 MSc Students
  - 20+ Undergrads
  - 2 Visiting Ph.D. Students
  - 2 Visiting Professors
- Unmanned Aerial Systems
- Cyber-Physical Systems
- Renewable Energy Systems
- Mechatronic Systems
- Applied Fractional Calculus



## Mechatronics, Embedded Systems and Automation Lab

### Real solutions for sustainability!

Established August 2012 @ Castle of 1500 sq ft  
4 Ph.D/2 MS/ 20+ undergrad members  
visiting scholars || Sponsored 2 capstone projects and mentored 4+1 capstone teams (F'13)



### Research Areas of Excellence:

(ISI H-index=29, Google H-index=49; i10-index=217)

- Unmanned Aerial Systems & UAV-based Personal Remote Sensing (PRS)
- Cyber-Physical Systems (CPS)
- **Mechatronics**
- **Applied Fractional Calculus Modeling and Control of Renewable Energy Systems**

### Education and Outreach Activities:

- AfterShock
- Academic Excellence Night
- Robotics Club tutorials/workshops
- Preview Day in Merced Mall
- "The Drone Age" @ Castle Air Museum
- Robots-n-Ribs| MESABox! ASME tutorials
- 6 capstone teams (24 seniors) ...
- **ME142 Mechatronics** (take-home labs)
- **ME280 Fractional Order Mechanics**

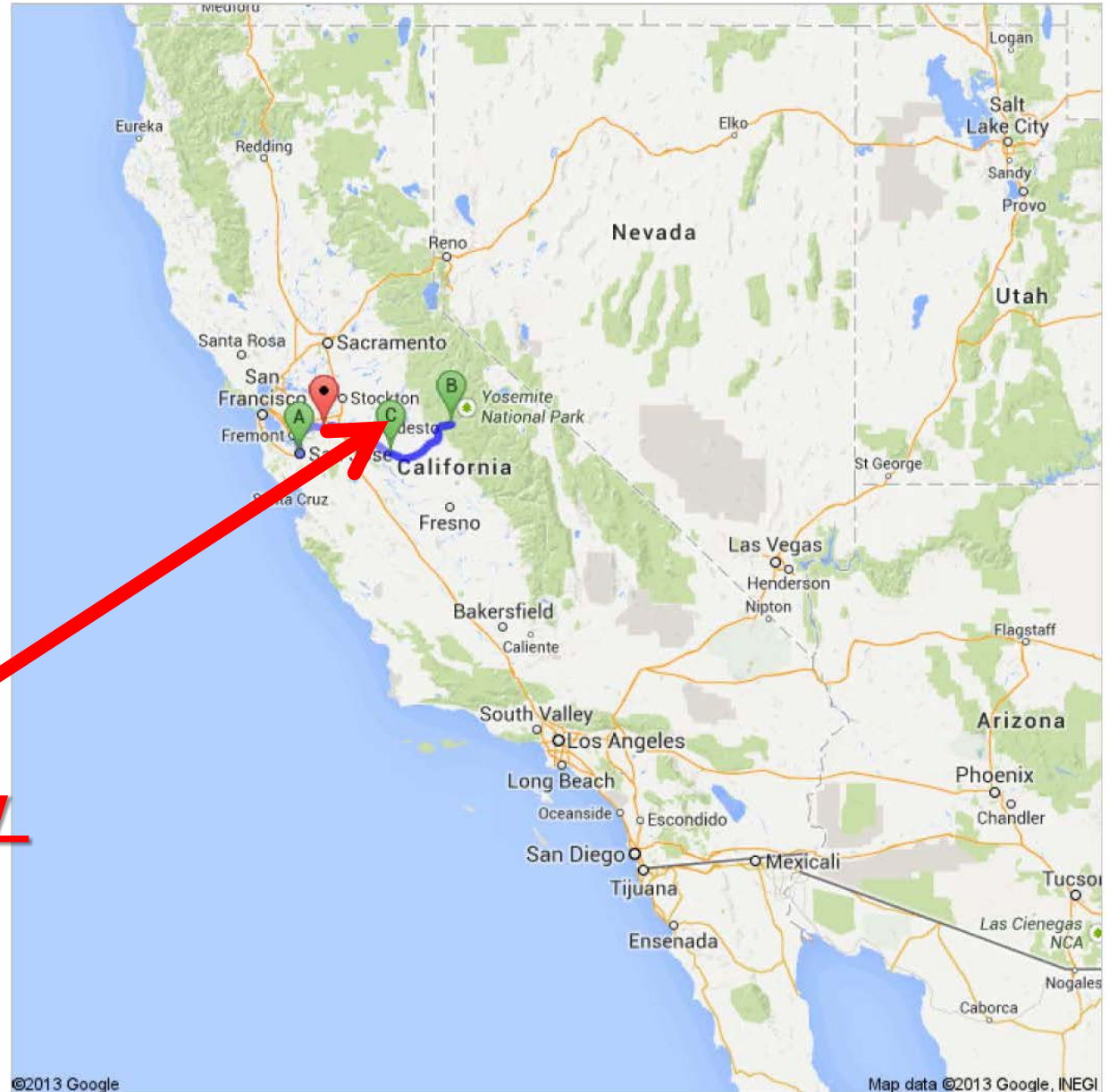
### Projects Related to San Joaquin Valley:

**Energy** [Solar energy, CPV, Building efficiency (HVAC lighting), smart grids integration, NG pipelines]

**Water** (Water/soil salinity management, water sampling UAVs)  
**Precision Ag/Environment** (Crop dynamics, optimal harvest, pest ...)



Ag Drone Valley



**UCCE + MESALAB = ?**

<http://cemerced.ucanr.edu/>

**+** <http://mechatronics.ucmerced.edu/>

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**=** Ag Drone Valley (fractional)

# MESA Lab Philosophy and Ambition

- *"We make real systems that work and others want them."*
- **MESA Lab: Staying on top and working for sustainability.**
- **Nationally and internationally visible and prominent!**

# MESA Research Areas/Strengths

- Unmanned Aerial Systems and UAV-based Personal Remote Sensing (PRS)
- Cyber-Physical Systems (CPS)
- Modeling and Control of Renewable Energy Systems
- Mechatronics
- **Applied Fractional Calculus (AFC)**

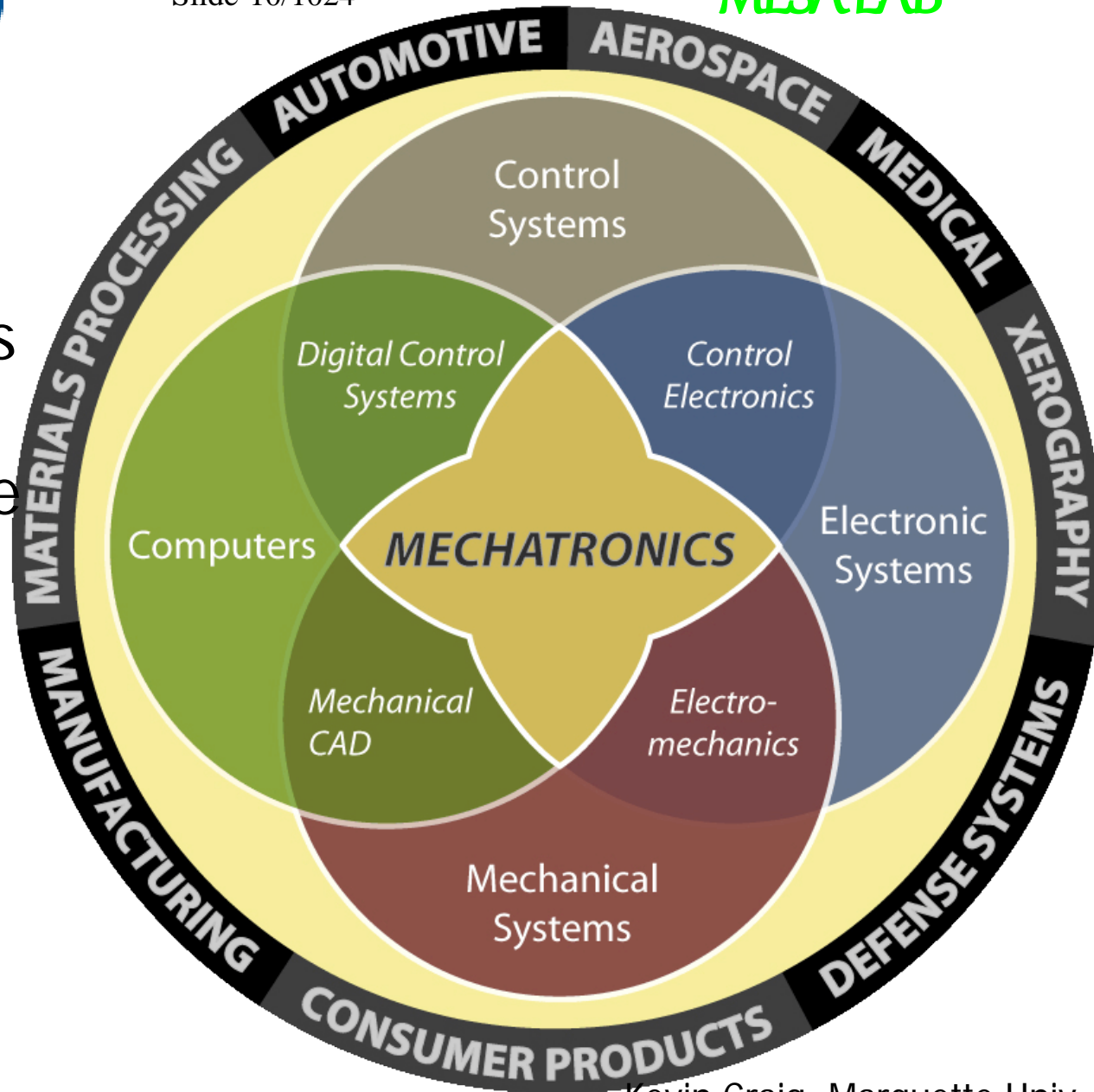


# My courses at UC Merced

- Spring 2013
  - ME142 Mechatronics (4cr) (48 seats)
- Fall 2013
  - ME280 **Fractional** Order Mechanics (3cr) (10 seats) ([why/what/when?](#))

# Mechatronics

has good prospects for the future because knowledge economy demands to speed up development, improve quality, reduce cost and increase energy efficiency.

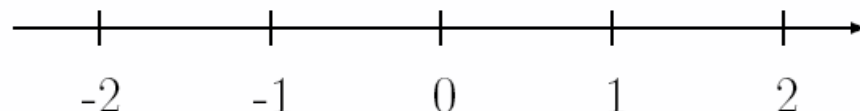


Kevin Craig, Marquette Univ.

# Outline of this talk

- **Fractional Calculus – What?**
- **Fractional Calculus – Why?**
- **Fractional Calculus – Who Cares?**
- **Take-Home Messages**

... from integer to non-integer ...



$$x^n = \underbrace{x \cdot x \cdot \dots \cdot x}_n$$

$$x^n = e^{n \ln x}$$

$$n! = 1 \cdot 2 \cdot 3 \cdot \dots \cdot (n-1) \cdot n,$$

$$\Gamma(x) = \int_0^{\infty} e^{-t} t^{x-1} dt, \quad x > 0,$$

$$\Gamma(n+1) = 1 \cdot 2 \cdot 3 \cdot \dots \cdot n = n!$$

Slide credit: Igor Podlubny

... from integer to non-integer ...

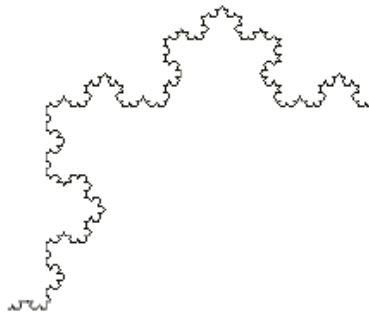
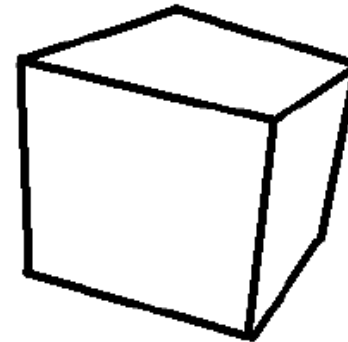
$$D = 1$$



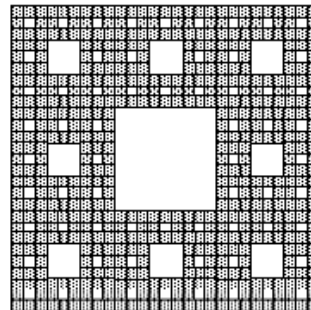
$$D = 2$$



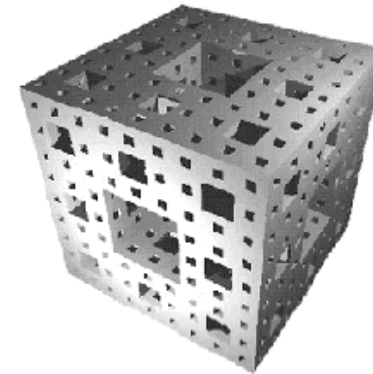
$$D = 3$$



$$D = 1.26$$



$$D = 1.89$$



$$D = 2.73$$

Slide credit: Igor Podlubny

# “Fractional Order Thinking” or, “In Between Thinking”

- For example
  - Between integers there are non-integers;
  - Between logic 0 and logic 1, there is the “**fuzzy logic**”;
  - Between integer order splines, there are “**fractional order splines**”
  - Between integer high order moments, there are **noninteger order moments (e.g. FLOS)**
  - Between “integer dimensions”, there are **fractal dimensions**
  - **Fractional Fourier transform** (FrFT) – in-between time-n-freq.
  - Non-Integer order calculus (**fractional** order calculus – abuse of terminology.) (FOC)





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# Conclusion of Talk



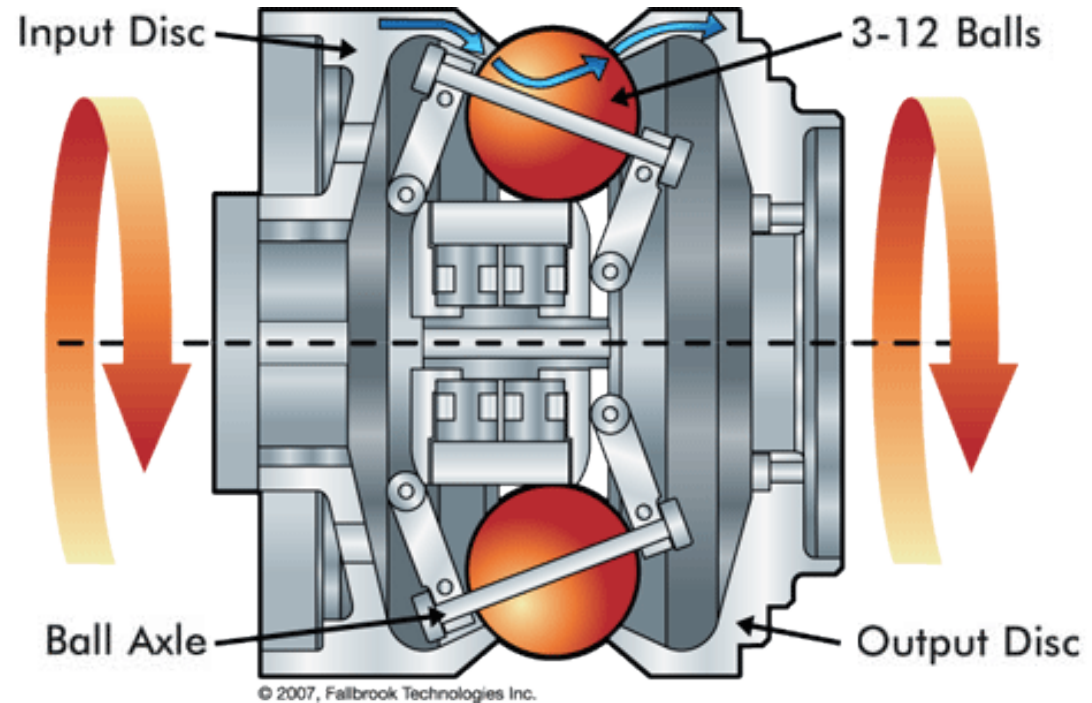
Integer-Order Calculus



Fractional-Order Calculus

Slide credit: Richard L. Magin, ICC12

- Integer-Order Calculus
- Fractional-Order Calculus



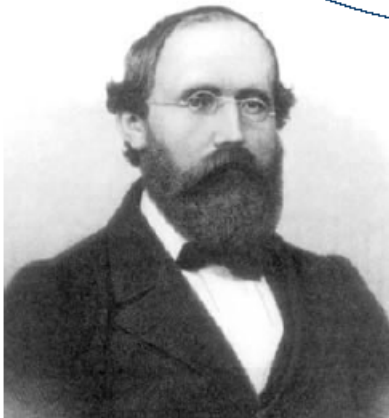
## Discrete gears vs. constantly-variable transmission

<http://spectrum.ieee.org/energywise/energy/renewables/could-mechanics-best-power-electronics-in-evs>

**Slide credit: Calvin Coopmans, 2/28/2013 email comment**

## Riemann–Liouville definition

$${}_a D_t^\alpha f(t) = \frac{1}{\Gamma(n-\alpha)} \left( \frac{d}{dt} \right)^n \int_a^t \frac{f(\tau) d\tau}{(t-\tau)^{\alpha-n+1}}$$
$$(n-1 \leq \alpha < n)$$



G.F.B. Riemann  
(1826–1866)



J. Liouville  
(1809–1882)

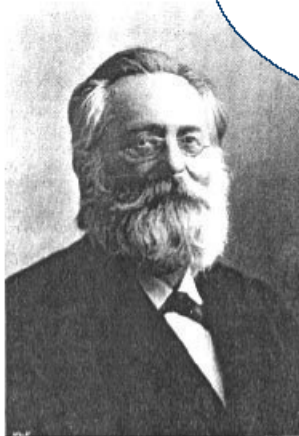
Slide credit: Igor Podlubny



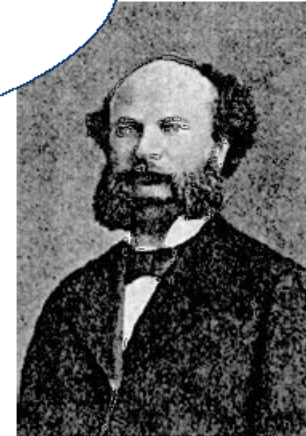
## Grünwald–Letnikov definition

$${}_a D_t^\alpha f(t) = \lim_{h \rightarrow 0} h^{-\alpha} \sum_{j=0}^{\left[ \frac{t-a}{h} \right]} (-1)^j \binom{\alpha}{j} f(t - jh)$$

$[x]$  – integer part of  $x$



A.K. Grünwald



A.V. Letnikov

Slide credit: Igor Podlubny

## G. W. Leibniz (1695–1697)

In the letters to J. Wallis and J. Bernulli (in 1697) Leibniz mentioned the possible approach to fractional-order differentiation in that sense, that for non-integer values of  $n$  the definition could be the following:

$$\frac{d^n e^{mx}}{dx^n} = m^n e^{mx},$$

## L. Euler (1730)

$$\frac{d^n x^m}{dx^n} = m(m-1) \dots (m-n+1)x^{m-n}$$

$$\Gamma(m+1) = m(m-1) \dots (m-n+1)\Gamma(m-n+1)$$

$$\frac{d^n x^m}{dx^n} = \frac{\Gamma(m+1)}{\Gamma(m-n+1)} x^{m-n}.$$

Euler suggested to use this relationship also for negative or non-integer (rational) values of  $n$ . Taking  $m = 1$  and  $n = \frac{1}{2}$ , Euler obtained:

$$\frac{d^{1/2} x}{dx^{1/2}} = \sqrt{\frac{4x}{\pi}} \quad \left( = \frac{2}{\sqrt{\pi}} x^{1/2} \right)$$

Slide credit: Igor Podlubny



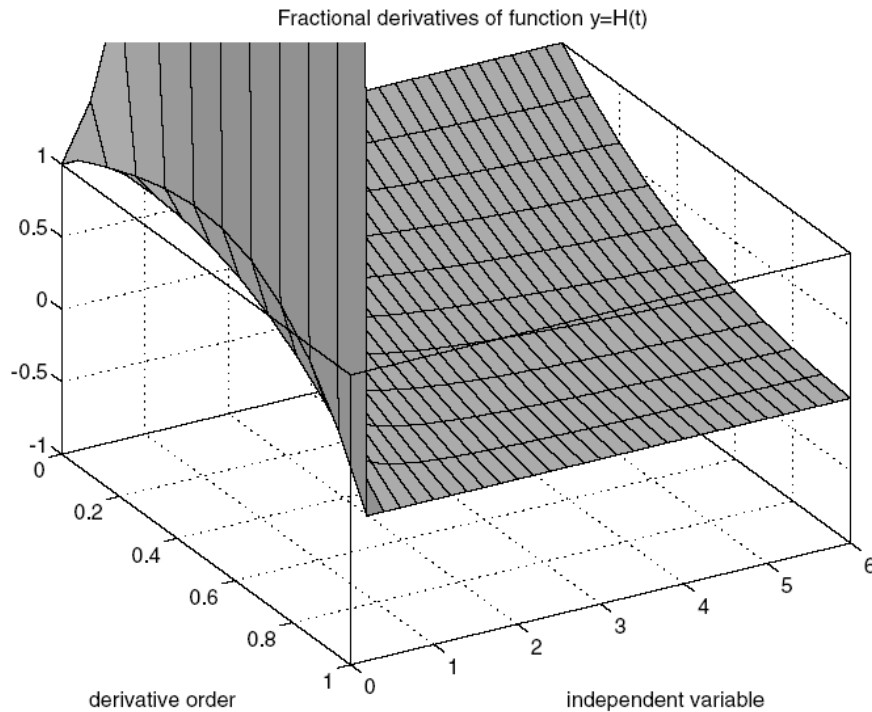
**Operator  ${}_aD_t^\alpha$** 

A generalization of differential and integral operators:

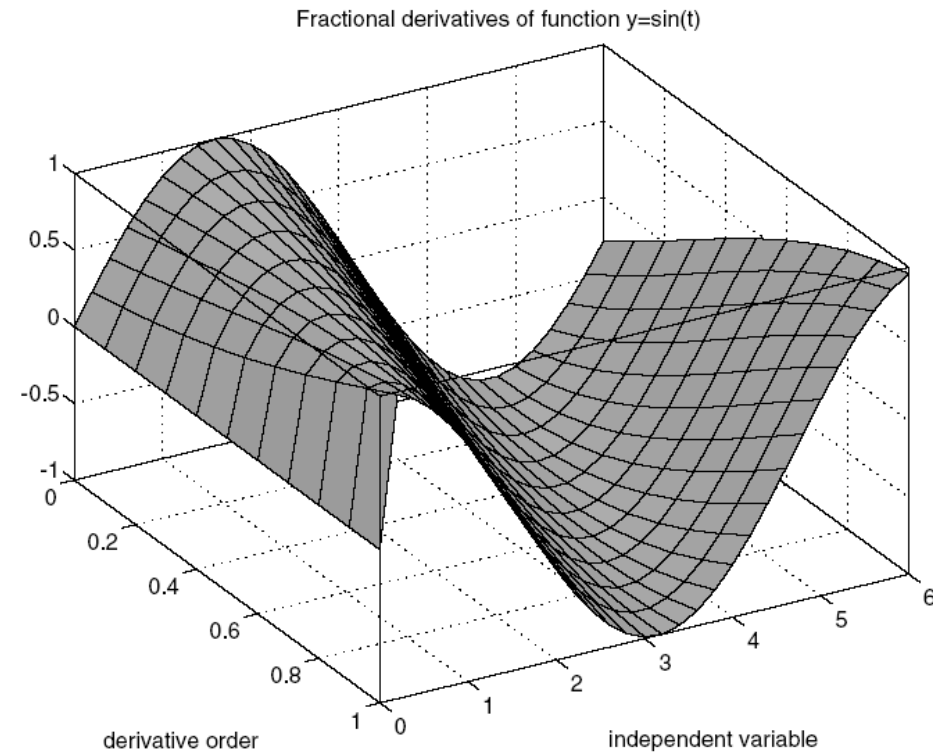
$${}_aD_t^\alpha = \begin{cases} d^\alpha/dt^\alpha & \Re(\alpha) > 0, \\ 1 & \Re(\alpha) = 0, \\ \int_a^t (d\tau)^{-\alpha} & \Re(\alpha) < 0. \end{cases} \quad (7)$$

There are two commonly used definitions for the general fractional order differentiation and integral, i.e., the **Grünwald-Letnikov definition** and the **Riemann-Liouville definition**.

## Example: Heaviside's unit step

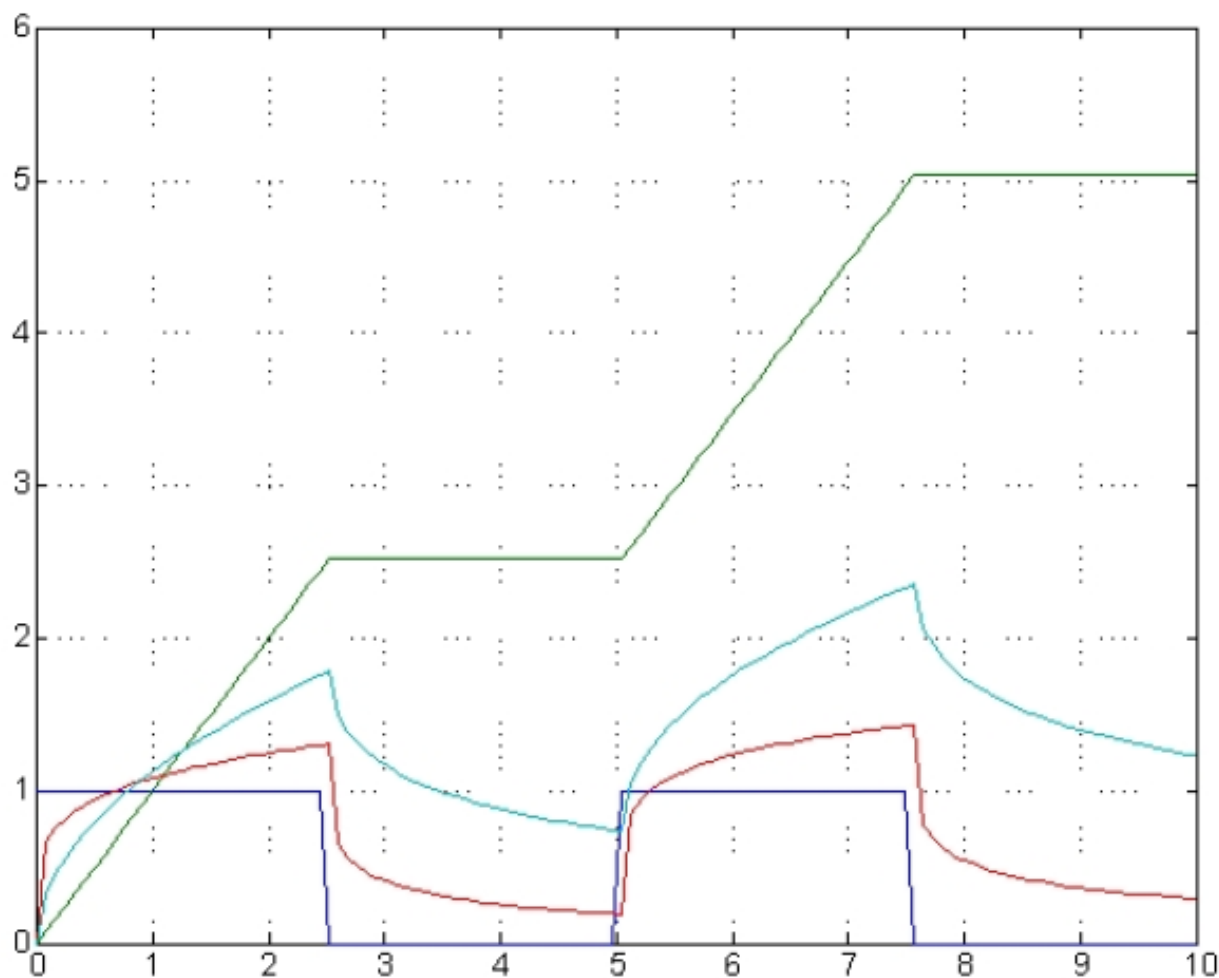


## Example: $\sin(t)$



Slide credit: Igor Podlubny

## Fractional derivatives of ramp function.



## *Fractional Calculus* was born in 1695



G.F.A. de L'Hôpital  
(1661–1704)

What if the  
order will be  
 $n = \frac{1}{2}$ ?

It will lead to a  
paradox, from which  
one day useful  
consequences will be  
drawn.

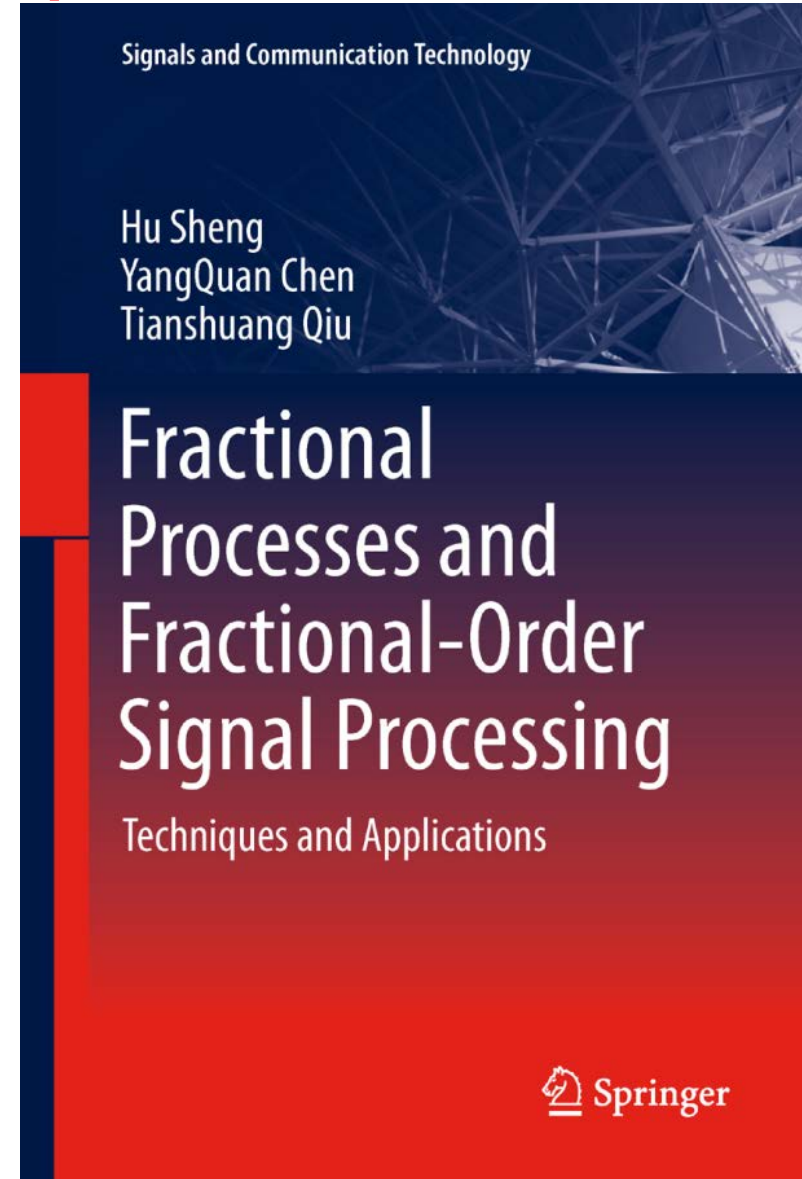
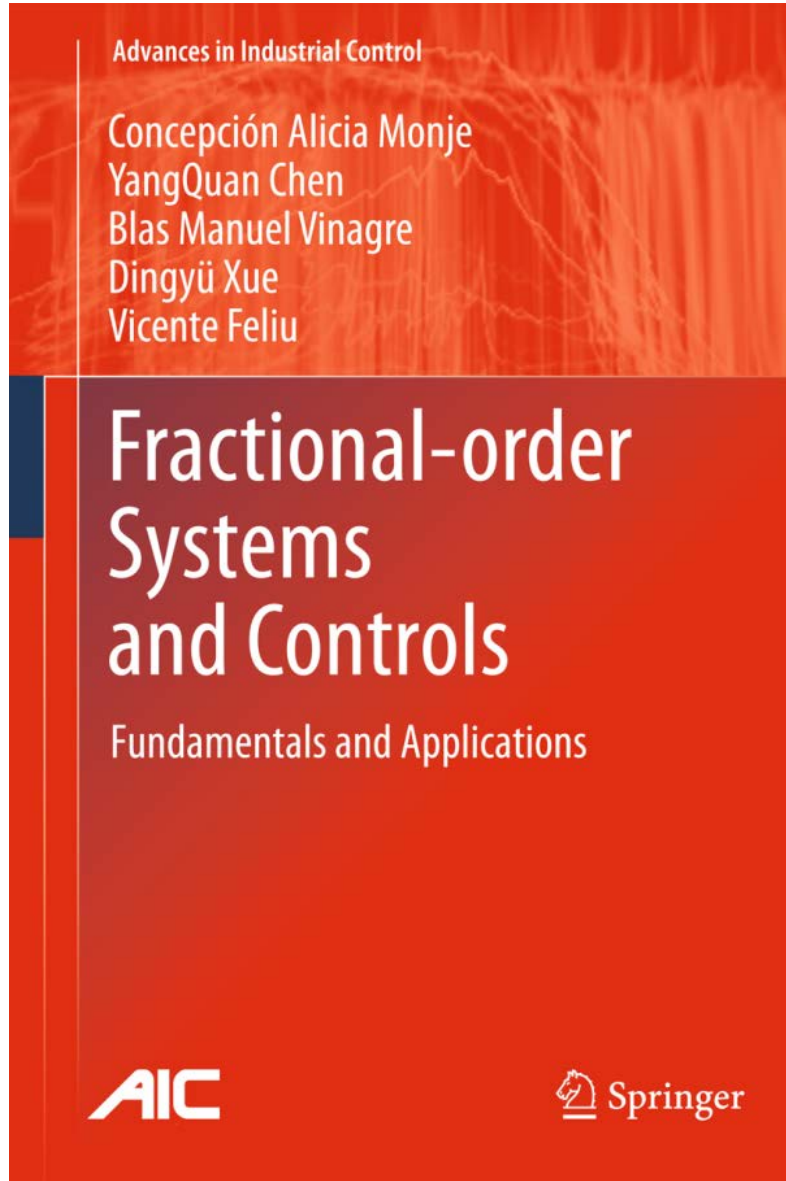
$$\frac{d^n f}{dt^n}$$



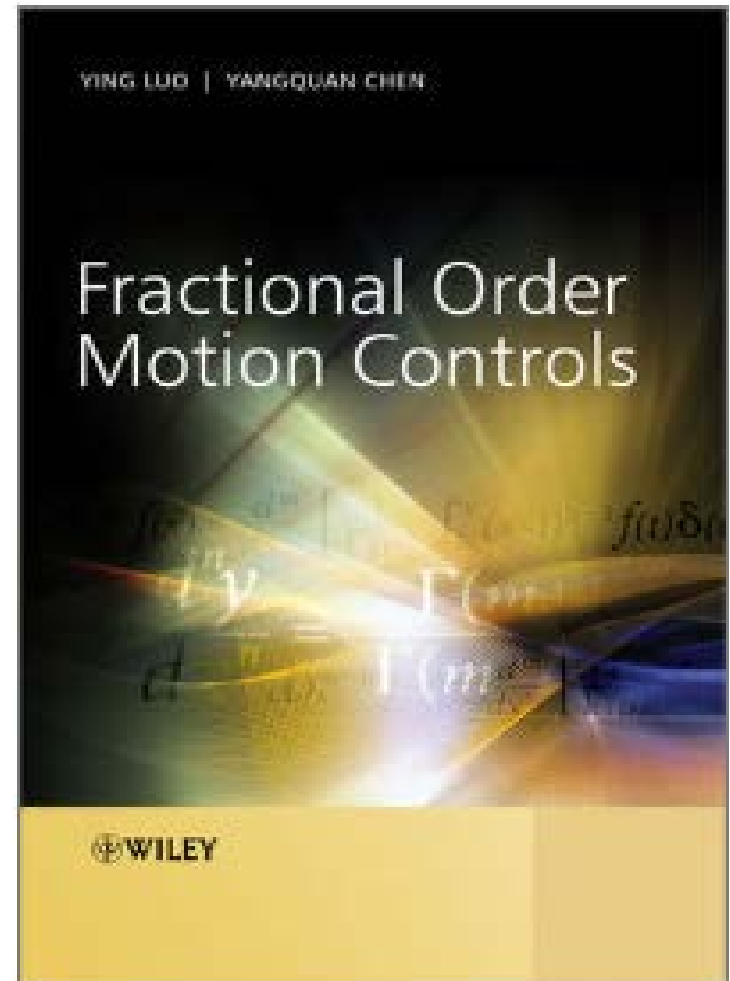
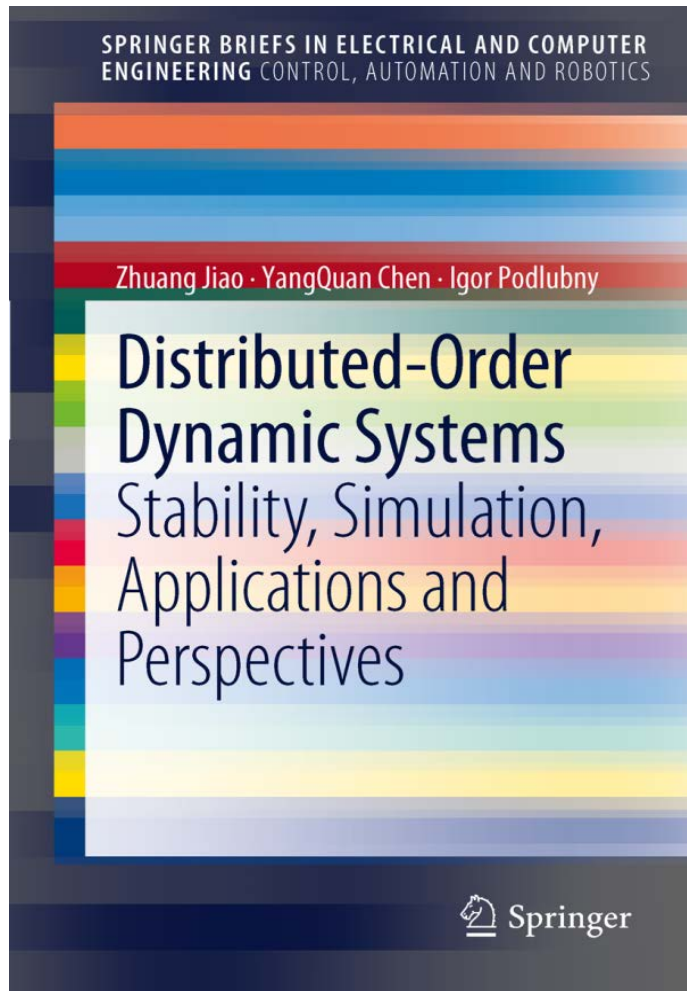
G.W. Leibniz  
(1646–1716)

Slide credit: Igor Podlubny

# Useful consequences



# Useful consequences





# Outline of this talk

- **Fractional Calculus – What?**
- **Fractional Calculus – Why?**
- **Fractional Calculus – Who Cares?**
- **Take-Home Messages**

# More Optimal Image Processing by Fractional Order Differentiation and Fractional Order Partial Differential Equations

*Dali Chen, Dingyu Xue, YangQuan Chen*

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Information Science and Engineering  
Northeastern University  
Shenyang 110004, P R China

# Who cares?

- Minimal dose biomedical imaging
- More optimal

**Strategies for Reducing Radiation Dose in CT (McCollough 2009)**

*Radiol Clin North Am.* 2009 January ; 47(1): 27–40. doi:10.1016/j.rcl.2008.10.006

[http://www.eurekalert.org/pub\\_releases/2013-05/aaft-mdc050113.php](http://www.eurekalert.org/pub_releases/2013-05/aaft-mdc050113.php)

# FC for what?

- Better than the best
- New sciences
- Need killer apps.

# Take home message:

More optimal image processing can be made possible by using fractional order differentiation and fractional order partial differential equations.

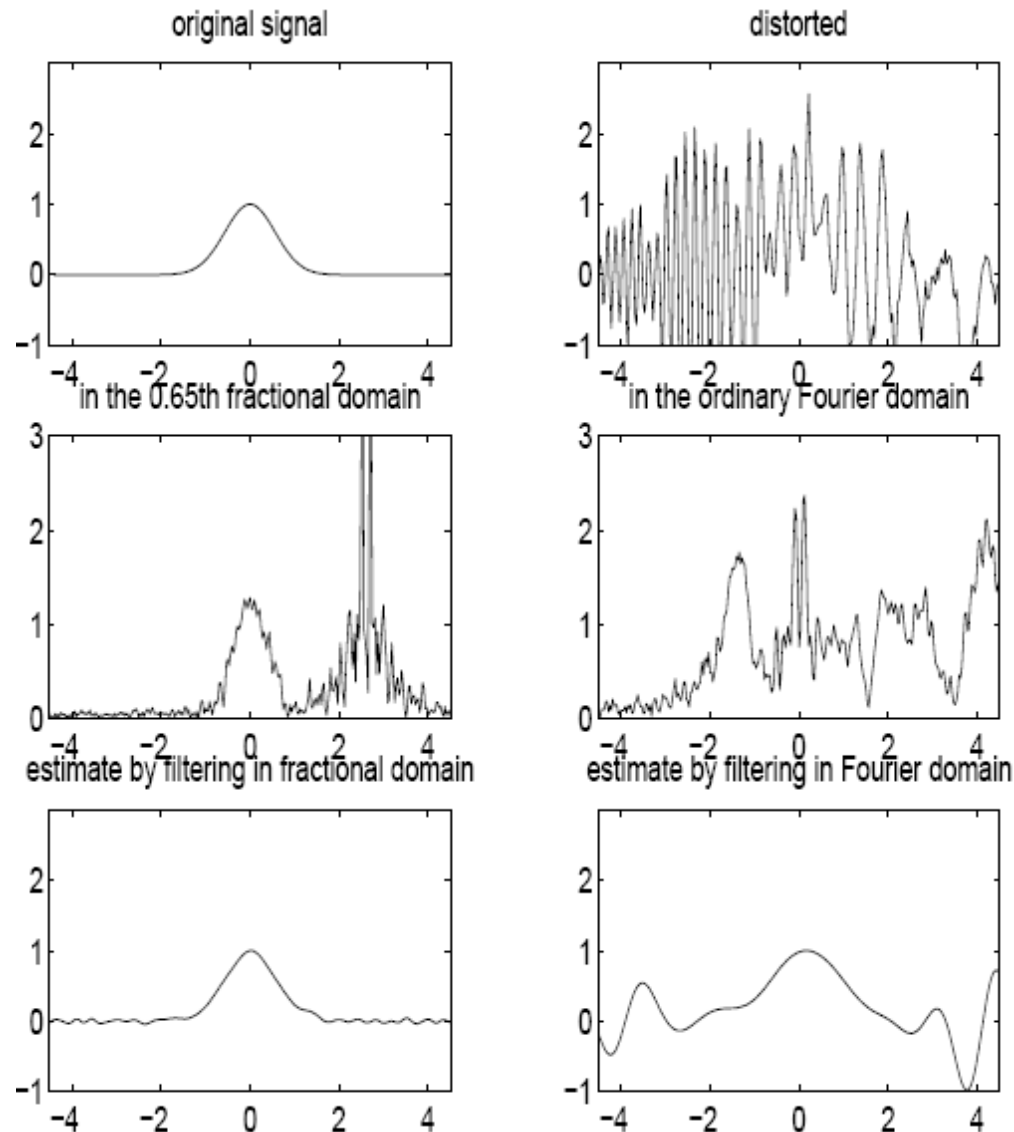
**Want to be more optimal? Go fractional calculus!**

Q & A

## More info:

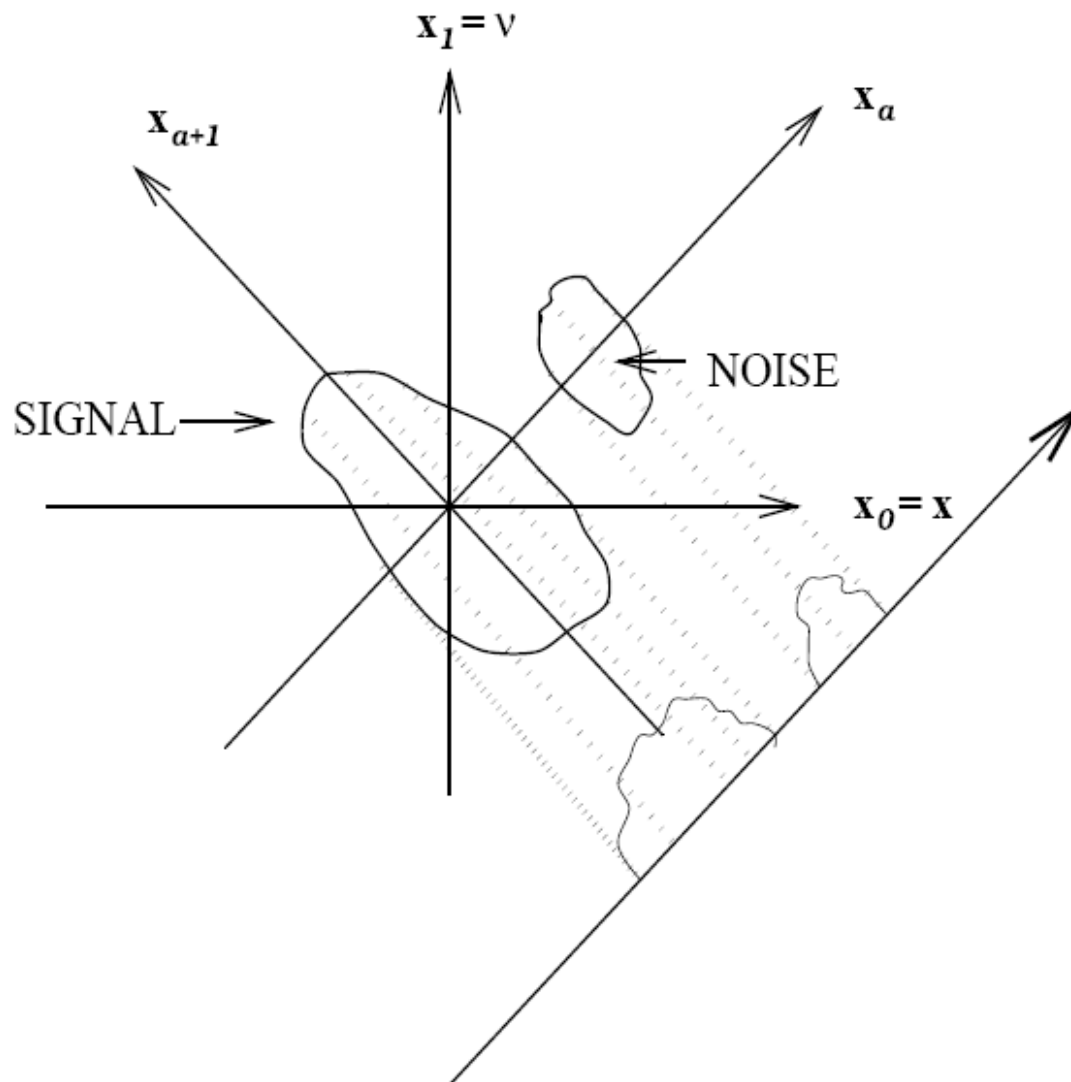
<http://mechatronics.ucmerced.edu/research/applied-fractional-calculus>

# Optimal filtering in fractional order Fourier domain



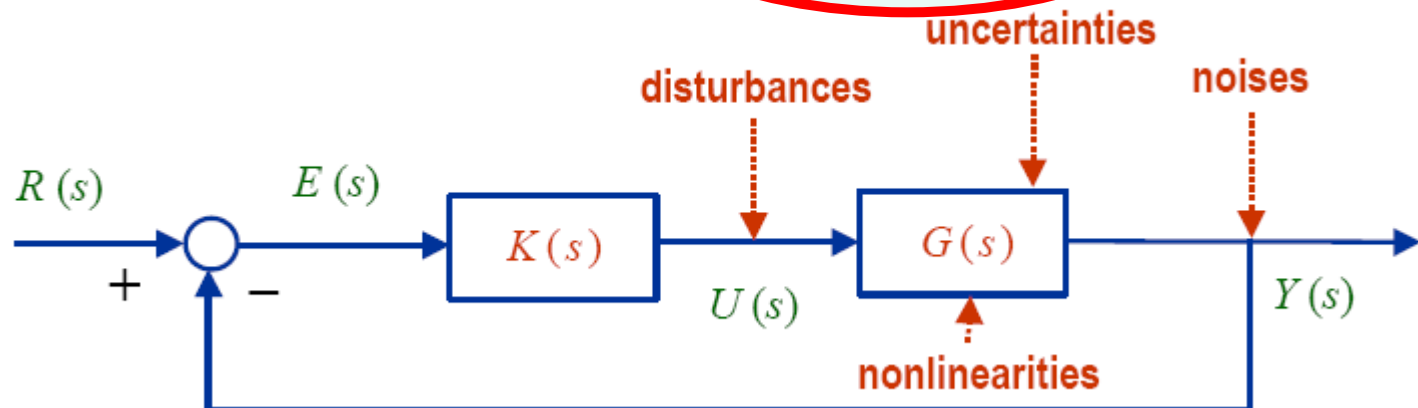


# Optimal filtering in fractional Fourier domain



# FOMs and Fractional Order Controls

- IO Controller + IO Plant
- FO Controller + IO Plant
- FO Controller + FO Plant
- IO Controller + FO Plant



Concepcin A. Monje, YangQuan Chen, Blas Vinagre, Dingyu Xue and Vicente Feliu (2010). “**Fractional Order Systems and Controls - Fundamentals and Applications.**” Advanced Industrial Control Series, Springer-Verlag, [www.springer.com/engineering/book/978-1-84996-334-3](http://www.springer.com/engineering/book/978-1-84996-334-3) (2010), 415 p. 223 ill.19 in color. 11/8/2013

## Rule of thumb for Fractional Order Thinking

- Self-similar
- Scale-free/Scale-invariant
- Power law
- Long range dependence (LRD)
- $1/f^a$  noise
- Porous media
- Particulate
- Granular
- Lossy
- Anomaly
- Disorder
- Soil, tissue, electrodes, bio, nano, network, transport, diffusion, soft matters (**bio**x) ...

# Fractional Order Mechanics: WHY?

- Softmatter / hardmatter
- Softbody / Rigidbody
- Lumped / distributed
- Granular, particulate, porous, disordered ... materials
- ...

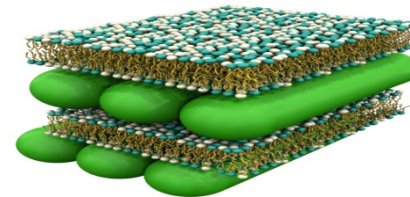
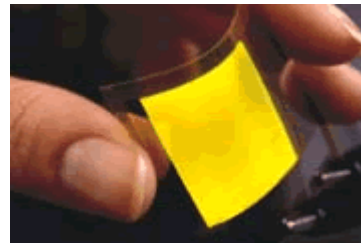
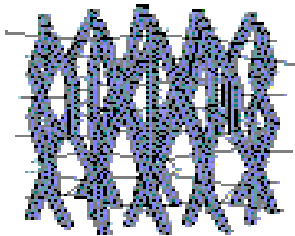
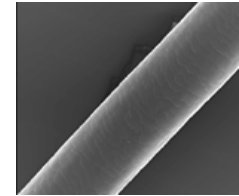
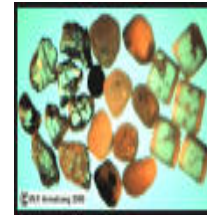
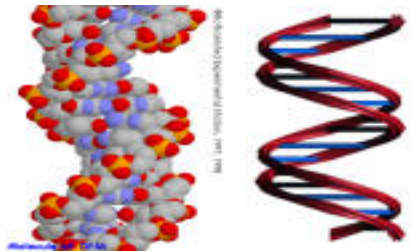
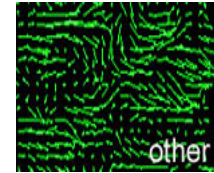
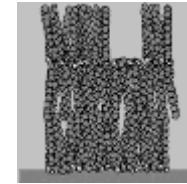
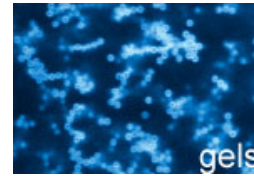
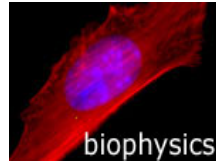
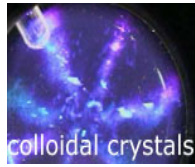
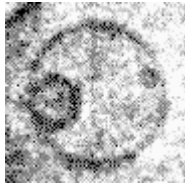
# Soft matter?

- Soft matters, also known as *complex fluids*, behave unlike ideal solids and fluids.
- *Mesoscopic* macromolecule rather than microscopic elementary particles play a more important role.

# Typical soft matters

- Granular materials
- Colloids, liquid crystals, emulsions, foams,
- Polymers, textiles, rubber, glass
- Rock layers, sediments, oil, soil, DNA
- Multiphase fluids
- Biopolymers and biological materials

*highly deformable, porous, thermal fluctuations play major role, highly unstable*





# Fractional Order Mechanics!

Hooke's law:

$$F = kx$$

Newton's fluid:

$$F = kx'$$

Newton's 2<sup>nd</sup> law:

$$F = kx''$$


$$F(t) = kx^{(\alpha)}(t)$$

Going in-between: interpolation of operators:

$$\dots, \frac{d^{-2}f}{dt^{-2}}, \frac{d^{-1}f}{dt^{-1}}, f, \frac{df}{dt}, \frac{d^2f}{dt^2}, \dots$$

## G.W. Scott Blair (1950)

- “We may express our concepts in Newtonian terms if we find this convenient but, if we do so, we must realize that we have made a translation into a language which is foreign to the system which we are studying.”

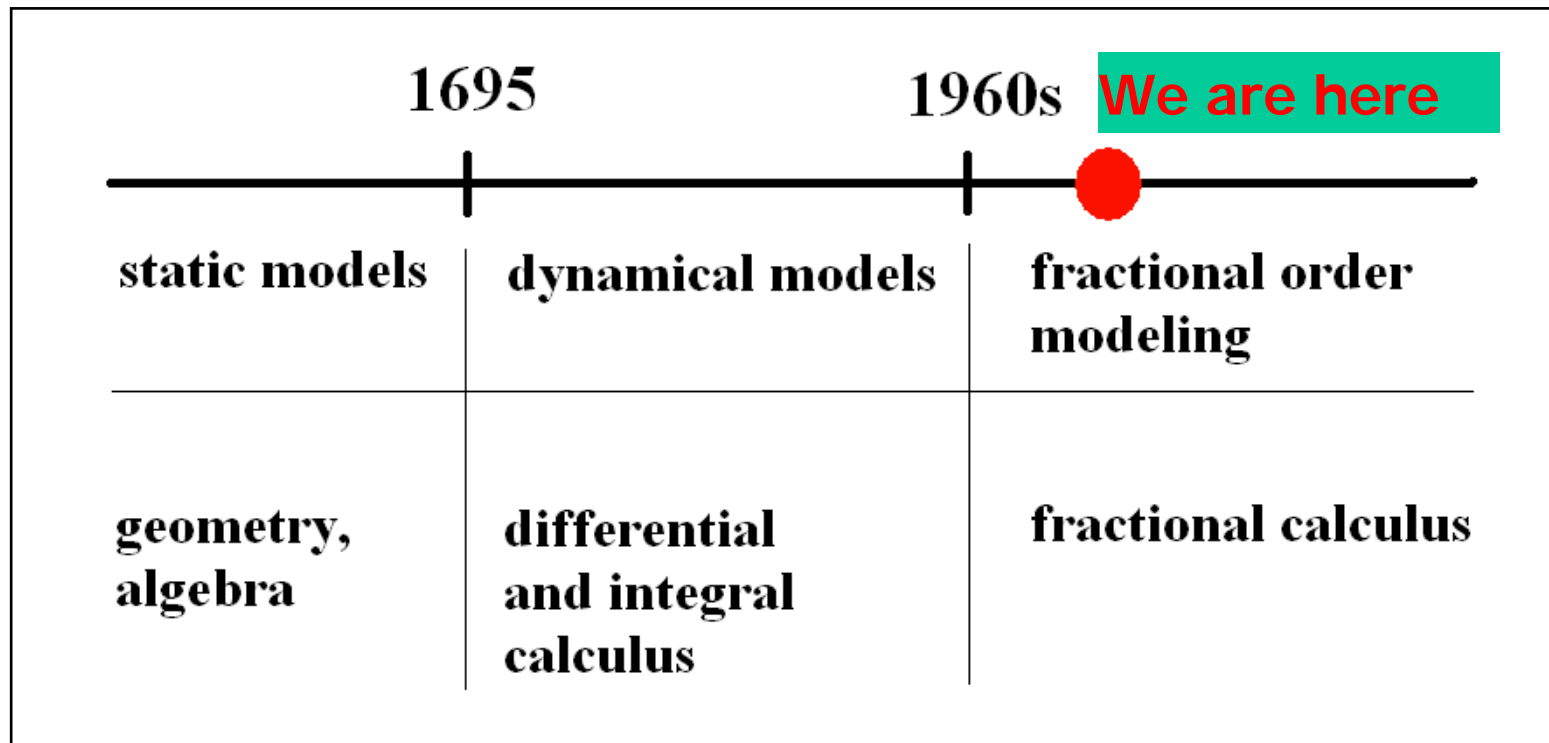
# Outline of this talk

- **Fractional Calculus – What?**
- **Fractional Calculus – Why?**
- **Fractional Calculus – Who Cares?**
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# Fractional Calculus – Who Cares?

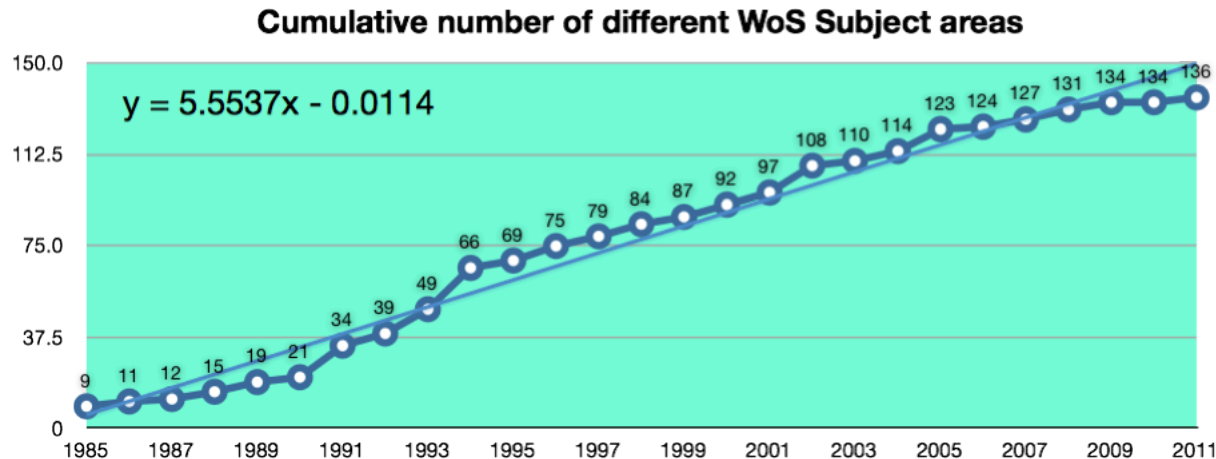
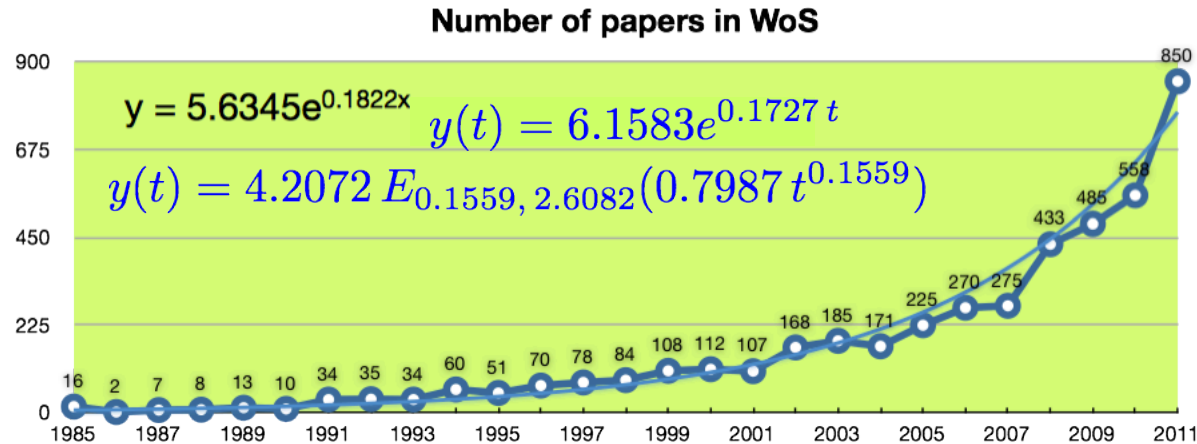
**Answer: Everyone should.**

**Fractional Calculus: a response to more advanced characterization of our more complex world at smaller scale**



Slide credit: Igor Podlubny

## Rapid development and numerous applications



Slide credit: Igor Podlubny

ACOUSTICS  
 AGRICULTURAL ECONOMICS & POLICY  
 AGRICULTURAL ENGINEERING  
 AGRONOMY  
 ANESTHESIOLOGY  
 ASTRONOMY & ASTROPHYSICS  
 AUTOMATION & CONTROL SYSTEMS  
 BIOCHEMICAL RESEARCH METHODS  
 BIOCHEMISTRY & MOLECULAR BIOLOGY  
 BIOLOGY  
 BIOPHYSICS  
 BIOTECHNOLOGY & APPLIED MICROBIOLOGY  
 BUSINESS  
 BUSINESS, FINANCE  
 CARDIAC & CARDIOVASCULAR SYSTEMS  
 CELL BIOLOGY  
 CHEMISTRY, ANALYTICAL  
 CHEMISTRY, APPLIED  
 CHEMISTRY, INORGANIC & NUCLEAR  
 CHEMISTRY, MULTIDISCIPLINARY  
 CHEMISTRY, ORGANIC  
 CHEMISTRY, PHYSICAL  
 COMPUTER SCIENCE, ARTIFICIAL INTELLIGENCE  
 COMPUTER SCIENCE, CYBERNETICS  
 COMPUTER SCIENCE, HARDWARE & ARCHITECTURE  
 COMPUTER SCIENCE, INFORMATION SYSTEMS  
 COMPUTER SCIENCE, INTERDISCIPLINARY APPLICATIONS  
 COMPUTER SCIENCE, SOFTWARE ENGINEERING  
 COMPUTER SCIENCE, THEORY & METHODS  
 CONSTRUCTION & BUILDING TECHNOLOGY  
 CRIMINOLOGY & PENOLOGY  
 CRYSTALLOGRAPHY  
 DENTISTRY, ORAL SURGERY & MEDICINE  
 ECOLOGY  
 ECONOMICS  
 EDUCATION & EDUCATIONAL RESEARCH  
 EDUCATION, SCIENTIFIC DISCIPLINES  
 ELECTROCHEMISTRY  
 ENERGY & FUELS  
 ENGINEERING, AEROSPACE  
 ENGINEERING, BIOMEDICAL  
 ENGINEERING, CHEMICAL  
 ENGINEERING, CIVIL  
 ENGINEERING, ELECTRICAL & ELECTRONIC  
 ENGINEERING, ENVIRONMENTAL

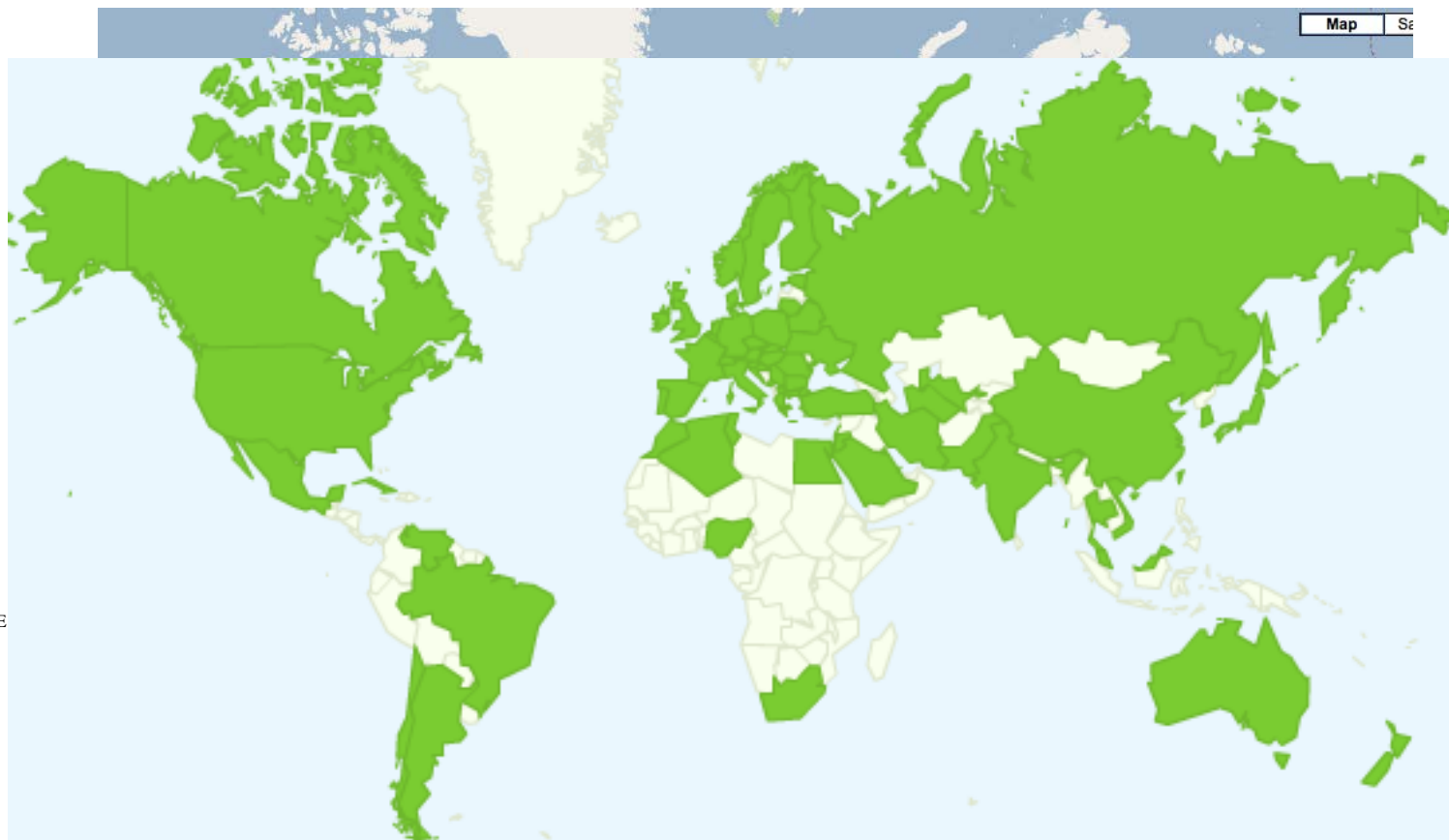
## Fractional Calculus in WoK: 136 subject areas (applications)

Slide credit: Igor Podlubny



## The current map of the fractional calculus

ALGERIA  
ARGENTINA  
AUSTRALIA  
AUSTRIA  
BELGIUM  
BRAZIL  
BULGARIA  
BYELARUS  
CANADA  
CHILE  
CROATIA  
CUBA  
CZECH REP  
DENMARK  
EGYPT  
ENGLAND  
ESTONIA  
FINLAND  
FRANCE  
GERMANY  
GREECE  
GUADELOUPE  
HUNGARY  
INDIA  
IRAN  
IRELAND  
ISRAEL  
ITALY  
JAPAN  
JORDAN  
KUWAIT  
LEBANON  
LITHUANIA  
MACEDONIA  
MALAYSIA  
MEXICO  
MOROCCO



NETHERLANDS  
NEW ZEALAND  
NIGERIA  
NORTH IRELAND  
NORWAY  
PAKISTAN  
P.R. CHINA  
POLAND  
PORTUGAL  
QATAR  
ROMANIA  
RUSSIA  
SAUDI ARABIA  
SCOTLAND  
SERBIA  
MONTENEG  
SINGAPORE  
SLOVAKIA  
SLOVENIA  
SOUTH AFRICA  
SOUTH KOREA  
SPAIN  
SWEDEN  
SWITZERLAND  
TAIWAN  
THAILAND  
TUNISIA  
TURKEY  
TURKMENISTAN  
U ARAB EMIRATES  
UKRAINE  
USA  
UZBEKISTAN  
VENEZUELA  
VIETNAM  
WALES  
YUGOSLAVIA

Slide credit: Igor Podlubny

# Rule of thumb for Fractional Order Thinking

- Self-similar
- Scale-free/Scale-invariant
- Power law
- Long range dependence (LRD)
- $1/f^a$  noise
- Porous media
- Particulate
- Granular
- Lossy
- Anomaly
- Disorder
- Soil, tissue, electrodes, bio, nano, network, transport, diffusion, soft matters (**bio**x) ...

WHEN?

# Outline of this talk

- **Fractional Calculus – What?**
- **Fractional Calculus – Why?**
- **Fractional Calculus – Who Cares?**
- **Take-Home Messages**

# Conclusions

- 7/13/1865 - “Go west, young man. Go West and grow up with the country. ” – Horace Greeley (1811-1872)



[http://upload.wikimedia.org/wikipedia/commons/1/12/American\\_progress.JPG](http://upload.wikimedia.org/wikipedia/commons/1/12/American_progress.JPG)

- **“Go Fractional. It’s urgent!”** – YangQuan Chen



A dense, handwritten page of notes in red and black ink, covering a wide range of topics in signal processing, probability, and systems. The notes are organized into several sections, often with headings or sub-headings in red.

**Top Left:** A small diagram showing a signal  $g$  passing through a block labeled  $X$  to produce  $Y$ . Below this, the equation  $Z = X + Y$  is written, followed by  $f_z = f * g$ .

**Top Center:** A diagram showing a signal  $U$  entering a block labeled "System". The output is  $Y$ . The block is also labeled "Factory" and "F".

**Top Right:** A diagram showing a signal  $U$  entering a block labeled "Signal". The output is  $Y$ . The block is also labeled "Factory" and "F".

**Middle Left:** A diagram showing a signal  $X_t$  entering a block labeled  $S$ . The output is  $Y_t$ . The block is also labeled  $S$ .

**Middle Center:** A diagram showing a signal  $X_t$  entering a block labeled  $S$ . The output is  $Y_t$ . The block is also labeled  $S$ .

**Middle Right:** A diagram showing a signal  $X_t$  entering a block labeled  $S$ . The output is  $Y_t$ . The block is also labeled  $S$ .

**Bottom Left:** A diagram showing a signal  $X_t$  entering a block labeled  $S$ . The output is  $Y_t$ . The block is also labeled  $S$ .

**Bottom Center:** A diagram showing a signal  $X_t$  entering a block labeled  $S$ . The output is  $Y_t$ . The block is also labeled  $S$ .

**Bottom Right:** A diagram showing a signal  $X_t$  entering a block labeled  $S$ . The output is  $Y_t$ . The block is also labeled  $S$ .

**Text and Equations:**

- Top Left:**  $g$ ,  $X$ ,  $Y$ ,  $Z = X + Y$ ,  $f_z = f * g$ .
- Top Center:**  $U$ ,  $Y$ ,  $F$ ,  $C$ ,  $S$ .
- Top Right:**  $U$ ,  $Y$ ,  $F$ ,  $C$ ,  $S$ .
- Middle Left:**  $X_t$ ,  $Y_t$ ,  $S$ .
- Middle Center:**  $X_t$ ,  $Y_t$ ,  $S$ .
- Middle Right:**  $X_t$ ,  $Y_t$ ,  $S$ .
- Bottom Left:**  $X_t$ ,  $Y_t$ ,  $S$ .
- Bottom Center:**  $X_t$ ,  $Y_t$ ,  $S$ .
- Bottom Right:**  $X_t$ ,  $Y_t$ ,  $S$ .

**Other Notes:**

- Top Left:** "Signal/Systems", "probability", "random process".
- Top Center:** "Signal", "System", "Factory", "F", "C", "S".
- Top Right:** "Signal", "System", "Factory", "F", "C", "S".
- Middle Left:** "Signal", "System", "Factory", "F", "C", "S".
- Middle Center:** "Signal", "System", "Factory", "F", "C", "S".
- Middle Right:** "Signal", "System", "Factory", "F", "C", "S".
- Bottom Left:** "Signal", "System", "Factory", "F", "C", "S".
- Bottom Center:** "Signal", "System", "Factory", "F", "C", "S".
- Bottom Right:** "Signal", "System", "Factory", "F", "C", "S".

11/8/2013

# Thank you for your attention!

## Questions?

<http://www.hub.sciverse.com/action/search/results?st=%22fractional%20order%22>

# Want more insights?

- Dr. Chen's MTS (Mind, Technology Society) Seminar (view at <https://vimeo.com/61141696> )

## Talk Title:

**All Connected via Fractional Calculus:**

**Power Law, Scale-Free, Heavy-Tailedness, Long Range Dependence, Long Memory, and Complexity due to Fractional Dynamics**



# Fractional Calculus for High Schoolers?

- Working on that
  - Led by Igor Podlubny

# From CO to VO to DO

**CO**

$${}_a D_t^\alpha f(t) = \frac{1}{\Gamma(n - \alpha)} \left( \frac{d}{dt} \right)^n \int_a^t \frac{f(\tau) d\tau}{(t - \tau)^{\alpha - n + 1}}, \quad (n - 1 \leq \alpha < n)$$

**VO**

$${}_0^C D_t^{\alpha(t)} f(t) = \frac{1}{\Gamma(n - \alpha(t))} \int_0^t \frac{f^{(n)}(\tau) d\tau}{(t - \tau)^{\alpha(t) + 1 - n}}, \quad (n - 1 \leq \alpha(t) < n)$$

**DO**

$${}_a D_t^{\varphi(\alpha)} f(t) = \int_c^d \varphi(\alpha) {}_a D_t^\alpha f(t) d\alpha \quad \int_c^d \varphi(\alpha) d\alpha = 1$$

For characterizing scale-rich dynamics?