

On Properties of α -Sumudu Transform and Applications

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Abstract.: The α -Sumudu transform is defined and its properties are proved. α -Sumudu transform of convolution product and composition of functions is obtained. The α -Sumudu transform of Riemann-Liouville integral and derivatives of fractional order are determined. As an application, the solution of Initial Value Problems with Riemann-Liouville derivative of fractional order is obtained. .

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1. INTRODUCTION

Grunwald, Letnikov, Riemann-Liouville, Caputo, Miller and Ross, Hadamard [29] and Jumarie etc. types of fractional derivatives were introduced. Many natural phenomena are modeled via fractional differential equations. The concept of fractional calculus was defined in 17th century. Researchers have found and studied several methods for obtaining analytical and approximate solution of fractional differential equations which includes Power series method [2, 13, 27, 26], Iterative method, Monotone iterative method, Homotopy Perturbation method [10], Adomian method [28] and Transforms methods [5, 8] etc. Integral transform methods [31] like New transform [30], Laplace transform [11], Sumudu transform [8], and Natural Transform [6] etc. are applied to study the solutions of differential equations of arbitrary order [16]. The Laplace integral transforms of Mathematical physics with the general scheme for applications was illustrated by Luchko [23]. Analytical solutions of some fractional ordinary differential equations are studied by Bulut et.al.[9]

and applied Sumudu transform technique and found that this technique is direct and valuable to fractional differential equations. Analytical solution of fractional model of HIV infection of $CD4^+T$ lymphocyte cells was obtained by Bulut et.al.[10] using HPSTM and HATM. It is observed that HATM method is rapid and gives large convergence region by choosing appropriate value of h . Comparative study of fractional models using NDTM and VIM was carried in [7]. Transport models are governed by fractional partial differential equations and are investigated by researchers via fractional Sumudu transform [22], Walsh function [19, 21] and Chebyshev polynomials [20]. Linear and nonlinear partial differential equations using natural transform decomposition method was also studied in [6]. The Conformable fractional Laplace and Sumudu transforms were studied by Hamed et. al. [17, 1]. Hamed et.al. introduced conformable fractional derivative and study its properties. Recently, Al-Zhour et.al.[3] studied fractional differential equations in conformable fractional derivative and obtained series solution for Laguerre and Lane-Emden fractional differential equations and nonlinear dispersive PDEs [12, 27]. The conformable fractional natural transform have been studied by Al-Zhour et.al.[4] and applied to obtain solution of fractional differential equations. New technique is introduced by El-Ajou et. al.[14] to obtain solution of non-homogeneous higher order matrix fractional differential equations. Numerical solution of the fractional multi-pantagraph system is studied by El-Ajou et.al. [15] using algorithm of HAM and RPSM.

The α - Laplace transform firstly introduced by Romero et. al.[24] and applied to obtain solution of fractional differential equations. Medina et. al. [25] also applied the idea of α -Laplace transform to find the solution of differential equations of α order [24]. This motivates us to define the α -Sumudu transform and we apply this to find the solution of differential equations of fractional order.

In this paper, the α -Sumudu transform is defined and fundamental properties of α -Sumudu transform are obtained. The α -Sumudu transform of a Riemann-Liouville integral and derivative of fractional order, Mittag-Leffler functions, convolution of two functions are determined. The α -Sumudu transform is applied to obtain solution of initial value problems involving R-L fractional derivative.

The paper is compiled as under: In section 2, basic definitions and results are considered. We define α -Sumudu transform, prove its properties, the inverse α -Sumudu transform, convolution product, α -Sumudu transform composition and α -Sumudu transform of R-L derivative are given in third section. As an application of the α -Sumudu transform, solution of initial value problem is obtained in section 4. Concluding remarks are given at the end.

2. PRELIMINARIES

In this section, we consider basic definitions and results in fractional calculus that are required in further section.

Definition 2.1. [29] *The Gamma function $\Gamma(z)$ due to Euler is defined as*

$$\Gamma(z) = \int_0^{\infty} e^{-pt} t^{z-1} dp; \quad R(z) > 0$$

Definition 2.2. [29] Mittag-Leffler (M-L) function with 1-parameter is defined as

$$E_{\alpha}(z) = \sum_{p=0}^{\infty} \frac{z^p}{\Gamma(\alpha p + 1)}$$

Definition 2.3. [29] M-L function with 2-parameter is defined as

$$E_{\alpha,\beta}(z) = \sum_{p=0}^{\infty} \frac{z^p}{\Gamma(\alpha p + \beta)}$$

Mittag-Leffler functions of λt^{α} are

$$E_{\alpha}(\lambda t^{\alpha}) = \sum_{p=0}^{\infty} \frac{(\lambda t^{\alpha})^p}{\Gamma(\alpha p + 1)}, \quad E_{\alpha,\beta}(\lambda t^{\alpha}) = \sum_{p=0}^{\infty} \frac{(\lambda t^{\alpha})^p}{\Gamma(\alpha p + \beta)}$$

and m^{th} power of these functions is as follows:

$$E_{\alpha}^m(\lambda t^{\alpha}) = \sum_{p=0}^{\infty} \frac{(p+m)!}{p!} \frac{(\lambda t^{\alpha})^p}{\Gamma(\alpha p + \alpha m + 1)}$$

$$E_{\alpha,\beta}^m(\lambda t^{\alpha}) = \sum_{p=0}^{\infty} \frac{(p+m)!}{p!} \frac{(\lambda t^{\alpha})^p}{\Gamma(\alpha p + \alpha m + \beta)}$$

Definition 2.4. If $f(t)$ be defined in a interval $[a, \infty)$ then we say that $f(t)$ is locally integrable in $[a, \infty)$ if for all $a < b$, f is integrable in $[a, b]$.

Definition 2.5. A real valued function $f(t)$ is said to be measurable if, for each $\eta \in \mathbb{R}$, the set $\{t : f(t) > \eta\}$ is measurable.

Definition 2.6. [29] If $f(t)$ is locally integrable on $[a, \infty)$, then R-L integral of fractional order α , is

$$I^{\alpha} f(t) = \frac{1}{\Gamma(\alpha)} \int_a^t (t-p)^{\alpha-1} f(p) dp; \quad t > a; R(\alpha) > 0$$

Similarly, if $f(t)$ is locally integrable on $[-\infty, b)$ then

$$I_b^{\alpha} f(t) = \frac{1}{\Gamma(\alpha)} \int_t^b (p-t)^{\alpha-1} f(p) dp; \quad R(\alpha) > 0$$

Definition 2.7. [29] Riemann-Liouville (R-L) derivative of fractional order α , is defined as

$$D_p^{\alpha} f(p) = \left(\frac{d}{dp} \right)^m I_p^{m-\alpha} f(p); \quad R(\alpha) > 0, \quad m \in I$$

Definition 2.8. [31] The Sumudu transform of $f(t)$, $t \geq 0$, denoted by $F(u)$ is defined as

$$F(u) = S[f(t); u] = \int_0^{\infty} \frac{1}{u} e^{-\frac{t}{u}} f(t) dt; \quad u \in \mathbb{R}$$

Definition 2.9. [31] Let $A(R_0^+)$ be the function space of Sumudu transformable functions, that is

$$A(R_0^+) = \left\{ f(t) \mid \exists N, \mu_1, \mu_2 > 0, |f(t)| < Ne^{\frac{|t|}{\mu_j}} \text{ if } t \in (-1)^j \times [0, \infty) \right\}$$

for function in $A(R_0^+)$, and $N < \infty$, $\mu_j, j = 1, 2$, may be finite or infinite.

Definition 2.10. [31] If $f(t)$ be defined on R_0^+ , then incomplete Sumudu transform $F(u)$ of $f(t)$ is defined as

$$S[f(t), b](u) = \int_0^b \frac{1}{u} e^{-\frac{t}{u}} f(t) dt; \quad \text{for } b, u \in R$$

Theorem 2.11 (Fubini's Theorem). If $f(x, y)$ is continuous function on a rectangle $R = [a, b] \times [c, d]$, then $\int \int_R f(x, y) dA = \int_c^d \int_a^b f(x, y) dx dy = \int_a^b \int_c^d f(x, y) dy dx$.

Lemma 2.12. [18] If $f(t)$ is well-behaved (not violating any assumptions like continuity, differentiability etc.) and $\alpha \in (0, 1)$, then Sumudu transform of R-L fractional integral of $f(u)$ is

$$S[I^\alpha f](u) = u^\alpha S[f](u); \quad R(\alpha) > 0$$

Lemma 2.13. [8] If $f(t)$ is well-behaved and $\alpha \in (0, 1)$, then Sumudu transform of R-L fractional derivative of $f(t)$ is

$$S[D^\alpha f(t)](u) = u^{-\alpha} S[f(t)](u) - \frac{I^{1-\alpha} f(t)}{u} \Big|_{t=0}$$

3. α -SUMUDU TRANSFORM AND PROPERTIES

Here, we define α -Sumudu transform, convolution product and study its properties. So far in the literature α -Sumudu transform is not defined yet.

Definition 3.1. If $f(t)$ is defined on R_0^+ , then the α -Sumudu transform $F_\alpha(u)$ is

$$F_\alpha(u) = S_\alpha[f(t)](u) = \int_0^\infty \frac{1}{u^\alpha} e^{-\frac{t}{u^\alpha}} f(t) dt; \quad u \in R.$$

The α -Sumudu transform is a generalization of Sumudu transform because as $\alpha \rightarrow 1$, we have

$$S_1[f(p)](u) = S[f(p)](u).$$

Thus, we have

Theorem 3.2. If $f(t) \in A(R_0^+)$, then $F_\alpha(u) = S_\alpha[f(t)](u)$ for $u > \alpha^\alpha$

Proof. It is obvious from the definition of α -Sumudu transform. □

Definition 3.3. [24] If $f, g \in L^1(R^+)$ (measurable space), then classical convolution product is

$$(f * g)(t) = \int_0^t f(\mu)g(t - \mu) d\mu, \quad t > 0,$$

where $L^1(R^+) = \{f : R \rightarrow C \mid f \text{ is measurable and } \int |f(t)| dt < \infty\}$.

Definition 3.4. [25] If $f, g \in L^1(\mathbb{R}^+)$, then convolution product o is defined as

$$(fog)(t) = \int_t^\infty f(\mu - t)g(\mu)d\mu, \quad t > 0$$

Lemma 3.5. If f is well-behaved and $\alpha \in (0, 1)$, then the α -Sumudu transform of $f(u)$ is

$$S_\alpha[f](u) = S[f](\mu); \mu = u^{\frac{1}{\alpha}}$$

Proof. By α -Sumudu transform

$$\begin{aligned} S_\alpha[f(t)](u) &= \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} f(t) dt; \quad u \in \mathbb{R} \\ &= S[f(t)]u^{\frac{1}{\alpha}} \\ &= S[f(t)]\mu, \quad \text{where } \mu = u^{\frac{1}{\alpha}} \\ &= S[f]\mu; \quad \mu = u^{\frac{1}{\alpha}} \end{aligned}$$

□

Theorem 3.6. If $a, c \in \mathbb{R}$ and $0 < \alpha \leq 1$, then

- (a) $S_\alpha[c] = c$
- (b) $S_\alpha[e^{at}] = \frac{1}{1-au^{\frac{1}{\alpha}}}$
- (c) $S_\alpha[\sin at] = \frac{au^{\frac{1}{\alpha}}}{1+a^2u^{\frac{2}{\alpha}}}$
- (d) $S_\alpha[\cos at] = \frac{1}{1+a^2u^{\frac{2}{\alpha}}}$
- (e) $S_\alpha[\sinh at] = \frac{au^{\frac{1}{\alpha}}}{1-a^2u^{\frac{2}{\alpha}}}$
- (f) $S_\alpha[\cosh at] = \frac{1}{1-a^2u^{\frac{2}{\alpha}}}$
- (g) $S_\alpha[t^n] = n!u^{\frac{n}{\alpha}}$

Proof. By Definition 3.1, we have

- (a) $S_\alpha[c] = \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} c dt = \frac{c}{u^{\frac{1}{\alpha}}} \left[\frac{e^{-\frac{t}{u^{\frac{1}{\alpha}}}}}{-\frac{1}{u^{\frac{1}{\alpha}}}} \right]_0^\infty = c$
- (b) $S_\alpha[e^{at}] = \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} e^{at} dt = \frac{1}{u^{\frac{1}{\alpha}}} \left[\frac{e^{-\left(\frac{1}{u^{\frac{1}{\alpha}}}-a\right)t}}{-\left(\frac{1}{u^{\frac{1}{\alpha}}}-a\right)} \right]_0^\infty = \frac{1}{1-au^{\frac{1}{\alpha}}}$
- (c) $S_\alpha[\sin(at)] = \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} \sin(at) dt$
 $= \frac{1}{u^{\frac{1}{\alpha}}} \left[\frac{e^{-\frac{t}{u^{\frac{1}{\alpha}}}}}{\left(-\frac{1}{u^{\frac{1}{\alpha}}}\right)^2+a^2} \left[-\frac{1}{u^{\frac{1}{\alpha}}} \sin(at) - a \cos(at) \right] \right]_0^\infty$
 $= \frac{1}{u^{\frac{1}{\alpha}}} \left[\frac{1}{\left(\frac{1}{u^{\frac{1}{\alpha}}}\right)^2+a^2} \right] = \frac{au^{\frac{1}{\alpha}}}{1+a^2u^{\frac{2}{\alpha}}}$
- (d) $S_\alpha[\cos at] = \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} \cos at dt$
 $= \frac{1}{u^{\frac{1}{\alpha}}} \left[\frac{e^{-\frac{t}{u^{\frac{1}{\alpha}}}}}{\left(-\frac{1}{u^{\frac{1}{\alpha}}}\right)^2+a^2} \left[-\frac{1}{u^{\frac{1}{\alpha}}} \cos at + a \sin at \right] \right]_0^\infty = \frac{1}{u^{\frac{1}{\alpha}}} \left[\left(-\frac{1}{\left(\frac{1}{u^{\frac{1}{\alpha}}}\right)^2+a^2} \left(-\frac{1}{u^{\frac{1}{\alpha}}} \right) \right) \right] =$

$$\frac{1}{1+a^2 u^{\frac{2}{\alpha}}}$$

Similarly, we can prove (e) and (f)

$$(g) S_\alpha[t^n] = \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} t^n dt$$

$$\text{Let } \frac{t}{u^{\frac{1}{\alpha}}} = x \quad \therefore t = x u^{\frac{1}{\alpha}}; \quad \therefore dt = u^{\frac{1}{\alpha}} dx$$

$$S_\alpha[t^n] = \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-x} x^n u^{\frac{n}{\alpha}} u^{\frac{1}{\alpha}} dx = u^{\frac{n}{\alpha}} \int_0^\infty e^{-x} x^n dx = u^{\frac{n}{\alpha}} \Gamma(n+1) = n! u^{\frac{n}{\alpha}}$$

□

Theorem 3.7. Let $f, g : [0, \infty) \rightarrow R$, $\lambda, \mu \in R$ and $0 < \alpha \leq 1$. If $S_\alpha[f(t)] = F_\alpha[u]$, $S_\alpha[g(t)] = G_\alpha[u]$, then

(i)

$$S_\alpha[\lambda f(t) + \mu g(t)] = \lambda F_\alpha(u) + \mu G_\alpha(u)$$

(ii)

$$S_\alpha[e^{-at} f(t)] = F_\alpha \left[\frac{1}{u^{\frac{1}{\alpha}}} + a \right]$$

(iii)

$$S_\alpha[f'(t)] = \frac{1}{u^{\frac{1}{\alpha}}} F_\alpha[u] - \frac{1}{u^{\frac{1}{\alpha}}} f(0)$$

(iv)

$$S_\alpha \left[\int_0^t f(t) dt \right] = u^{\frac{1}{\alpha}} F_\alpha[u]$$

Proof. By α -Sumudu transform :

(i)

$$\begin{aligned} S_\alpha[\lambda f(t) + \mu g(t)] &= \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} [\lambda f(t) + \mu g(t)] dt \\ &= \lambda \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} f(t) dt + \mu \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} g(t) dt \\ &= \lambda F_\alpha[u] + \mu G_\alpha[u] \end{aligned}$$

(ii)

$$\begin{aligned} S_\alpha[e^{-at} f(t)] &= \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} e^{-at} f(t) dt \\ &= \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\left(\frac{1}{u^{\frac{1}{\alpha}}} + a\right)t} f(t) dt \\ &= F_\alpha \left[\frac{1}{u^{\frac{1}{\alpha}}} + a \right] \end{aligned}$$

Similarly, we prove

$$S_\alpha[e^{at} f(t)] = F_\alpha \left[\frac{1}{u^{\frac{1}{\alpha}}} - a \right]$$

(iii)

$$\begin{aligned}
S_\alpha[f'(t)] &= \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} f'(t) dt \\
&= \left[\frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} f(t) \right]_0^\infty - \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} \left(-\frac{1}{u^{\frac{1}{\alpha}}}\right) e^{-\frac{t}{u^{\frac{1}{\alpha}}}} f(t) dt \\
&= \left[0 - \frac{1}{u^{\frac{1}{\alpha}}} f(0) \right] + \frac{1}{u^{\frac{1}{\alpha}}} \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} f(t) dt \\
&= \frac{1}{u^{\frac{1}{\alpha}}} F_\alpha[u] - \frac{1}{u^{\frac{1}{\alpha}}} f(0)
\end{aligned}$$

In general

$$S_\alpha[f^n(t)] = \frac{1}{u^{\frac{n}{\alpha}}} F_\alpha[u] - \frac{1}{u^{\frac{n}{\alpha}}} f(0) - \frac{1}{u^{\frac{n-1}{\alpha}}} f'(0) - \frac{1}{u^{\frac{n-2}{\alpha}}} f''(0) \dots - f^{n-1}(0).$$

(iv) Let $\phi(t) = \int_0^t f(t) dt$, $\phi(0) = 0$ $\phi'(t) = f(t)$

$$\begin{aligned}
S_\alpha[\phi'(t)] &= \frac{1}{u^{\frac{1}{\alpha}}} S_\alpha[\phi(t)] - \frac{1}{u^{\frac{1}{\alpha}}} \phi(0) \\
&= \frac{1}{u^{\frac{1}{\alpha}}} S_\alpha[\phi(t)] (\because \phi(0) = 0) \\
S_\alpha[\phi(t)] &= u^{\frac{1}{\alpha}} S_\alpha[\phi'(t)]
\end{aligned}$$

Putting the value of $\phi(t)$ and $\phi'(t)$, to obtain

$$S_\alpha \left[\int_0^t f(t) dt \right] = u^{\frac{1}{\alpha}} F_\alpha[u]$$

□

Theorem 3.8. For $f^{(k)}(t) \in A(R_0^+)$, $k = 1, 2, \dots, n$, we have

$$S_\alpha \left[\left(\frac{d}{dt} f(t) \right)^n \right] (u) = \frac{1}{u^{\frac{n}{\alpha}}} S_\alpha[f(t)](u) - \frac{1}{u^{\frac{n}{\alpha}}} \sum_{k=1}^n u^{\frac{n-k}{\alpha}} f^{\frac{n-k}{\alpha}}(0)$$

Proof. Using

$$S \left[\left(\frac{d}{dt} f(t) \right)^n \right] (\mu) = \frac{1}{\mu^n} S_\alpha[f(t)](u) - \frac{1}{\mu^n} \sum_{k=1}^n \mu^{n-k} f^{n-k}(0)$$

$$S_\alpha[f](u) = S[f](\mu); \quad \mu = u^{\frac{1}{\alpha}}$$

we obtain

$$S_\alpha \left[\left(\frac{d}{dt} f(t) \right)^n \right] (u) = \frac{1}{u^{\frac{n}{\alpha}}} F_\alpha(u) - \frac{1}{u^{\frac{n}{\alpha}}} \sum_{k=1}^n u^{\frac{n-k}{\alpha}} f^{\frac{n-k}{\alpha}}(0)$$

This proves the Theorem. □

Now, we turn to inversion formula

$$S_\alpha[f](u) = S[f](\mu) = g_1(\mu) \quad \mu = u^{\frac{1}{\alpha}}$$

then

$$f(t) = S_\alpha^{-1}\left[S_\alpha[f](u)\right] = S^{-1}\left[g_1(\mu)\right](t)$$

Applying inverse Sumudu transform, to obtain

$$S^{-1}\left[g_1(\mu)\right](t) = \frac{1}{2\pi i} \int_{a-i\infty}^{a+i\infty} e^{\frac{t}{\mu}} g_1(\mu) d\mu$$

$$S^{-1}\left[g_1(\mu)\right](t) = \frac{1}{2\pi i} \int_{a-i\infty}^{a+i\infty} e^{\frac{t}{\mu}} S[f](\mu) d\mu$$

Change of variable $\mu = u^{\frac{1}{\alpha}}$; $d\mu = \frac{1}{\alpha} u^{\frac{1}{\alpha}-1} du$ gives

$$S^{-1}\left[g_1(\mu)\right](t) = \frac{1}{2\pi i} \int_{a^\alpha-i\infty}^{a^\alpha+i\infty} e^{\frac{t}{u^{\frac{1}{\alpha}}}} S_\alpha[f](u) \frac{1}{\alpha} u^{\frac{1}{\alpha}-1} du \tag{3. 1}$$

Thus, we have

Definition 3.9. If f is well-behaved and $\alpha \in (0, 1)$, then inverse α -Sumudu transform is

$$S^{-1}\left[F_\alpha(u)\right](t) = \frac{1}{2\pi i \alpha} \int_{a^\alpha-i\infty}^{a^\alpha+i\infty} e^{\frac{t}{u^{\frac{1}{\alpha}}}} F_\alpha(u) u^{\frac{1}{\alpha}-1} du$$

It is easily seen that $S_\alpha[S_\alpha^{-1}] = Id$, by change of variable $\mu = u^{\frac{1}{\alpha}}$.

Theorem 3.10. If $f(t), g(t) \in A(R_0^+)$ such that $F_\alpha(u) = S_\alpha[f(t)](u)$ and $G_\alpha(u) = S_\alpha[g(t)](u)$ then $S_\alpha[f(t) * g(t)](u) = u^{\frac{1}{\alpha}} F_\alpha(u) G_\alpha(u)$

Proof. Use α -Sumudu transform and convolution, to get

$$S_\alpha[f(t)](u) = \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} f(t) dt$$

$$S_\alpha[(f * g)(t); u] = \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} (f * g)(t) dt$$

$$= \frac{1}{u^{\frac{1}{\alpha}}} \int_0^\infty e^{-\frac{t}{u^{\frac{1}{\alpha}}}} \int_0^t f(\tau) g(t - \tau) dt d\tau$$

Fubini's theorem gives

$$S_\alpha[(f * g)(t)](u) = \frac{1}{u^{\frac{1}{\alpha}}} \int_0^\infty e^{-\frac{\tau}{u^{\frac{1}{\alpha}}}} f(\mu) d\mu \int_\mu^\infty e^{-\frac{(t-\mu)}{u^{\frac{1}{\alpha}}}} g(t - \mu) dt$$

Let $t - \mu = z$ and extension of upper bound of integrals to $t \rightarrow \infty$, gives

$$S_\alpha[(f * g)(t); u] = \frac{1}{u^{\frac{1}{\alpha}}} \int_0^\infty e^{-\frac{\mu}{u^{\frac{1}{\alpha}}}} f(\mu) d\mu \int_0^\infty e^{-\frac{z}{u^{\frac{1}{\alpha}}}} g(z) dz$$

$$S_\alpha[(f * g)(t); u] = u^{\frac{1}{\alpha}} [F_\alpha(u).G_\alpha(u)]$$

□

Theorem 3.11. If $f, g \in L^1(R_0^+)$, $0 < \alpha < 1$ then $S_\alpha[fog](u) = S_\alpha[g](u) \cdot S[f](-u^{\frac{1}{\alpha}})$

Proof. Using definition of α -Sumudu transform and convolution product o , we obtain

$$\begin{aligned} S_\alpha[f(t)](u) &= \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} f(t) dt; \\ S_\alpha[(fog)(t); u] &= \int_0^\infty \frac{1}{u^{\frac{1}{\alpha}}} e^{-\frac{t}{u^{\frac{1}{\alpha}}}} (fog)(t) dt; \\ &= \frac{1}{u^{\frac{1}{\alpha}}} \int_0^\infty e^{-\frac{t}{u^{\frac{1}{\alpha}}}} \int_t^\infty f(\mu - t) g(\mu) dt d\mu \end{aligned}$$

Fubini's theorem implies

$$S_\alpha[(fog)(t); u] = \frac{1}{u^{\frac{1}{\alpha}}} \int_0^\infty e^{-\frac{\mu}{u^{\frac{1}{\alpha}}}} g(\mu) d\mu \int_0^\mu e^{-\frac{(t-\mu)}{u^{\frac{1}{\alpha}}}} f(\mu - t) dt$$

Let $\mu - t = z$ and extension of upper bound of integrals gives

$$\begin{aligned} S_\alpha[(fog)(t); u] &= \frac{1}{u^{\frac{1}{\alpha}}} \int_0^\infty e^{-\frac{\tau}{u^{\frac{1}{\alpha}}}} g(\tau) d\tau \int_\tau^0 e^{\frac{z}{u^{\frac{1}{\alpha}}}} f(z) (-dz) \\ &= \frac{1}{u^{\frac{1}{\alpha}}} \int_0^\infty e^{-\frac{\tau}{u^{\frac{1}{\alpha}}}} g(\tau) d\tau \int_0^\tau e^{\frac{z}{u^{\frac{1}{\alpha}}}} f(z) (dz) \\ S_\alpha[(fog)(t); u] &= S_\alpha[g](u) \cdot S[f](-u^{\frac{1}{\alpha}}) \end{aligned}$$

□

Theorem 3.12. If $\lambda \in R^+$ and $f, g \in L^1(R^+)$ and $e_{\lambda^{\frac{1}{\alpha}}}(t) = e^{\frac{t}{\lambda^{\frac{1}{\alpha}}}}$; $t \geq 0, t \in R^+$, then

- (i) $f o_{\lambda^{\frac{1}{\alpha}}} e_{\lambda^{\frac{1}{\alpha}}} = S_\alpha[f](\lambda) e_{\lambda^{\frac{1}{\alpha}}}$
- (ii) $\frac{1}{\lambda^{\frac{1}{\alpha}}} e_{\lambda^{\frac{1}{\alpha}}} o f = S_\alpha[f](\lambda^\alpha) e_{-\lambda^{\frac{1}{\alpha}}} - (e_{-\lambda} * f)$

Proof. (i) By definition 3.4, we have

$$\left(f o_{\lambda^{\frac{1}{\alpha}}} e_{\lambda^{\frac{1}{\alpha}}} \right)(t) = \int_t^\infty f(\mu - t) \frac{1}{\lambda^{\frac{1}{\alpha}}} e^{-\frac{\mu}{\lambda^{\frac{1}{\alpha}}}} d\mu$$

If $z = \mu - t$ then $dp = d\mu$

$$\begin{aligned} \left(f o_{\lambda^{\frac{1}{\alpha}}} e_{\lambda^{\frac{1}{\alpha}}} \right)(t) &= \int_0^\infty f(z) \frac{1}{\lambda^{\frac{1}{\alpha}}} e^{-\frac{(z+t)}{\lambda^{\frac{1}{\alpha}}}} dz \\ &= \left[\int_0^\infty \frac{1}{\lambda^{\frac{1}{\alpha}}} e^{-\frac{z}{\lambda^{\frac{1}{\alpha}}}} dz \right] e_{\lambda^{\frac{1}{\alpha}}} \\ &= S_\alpha[f](\lambda) e_{\lambda^{\frac{1}{\alpha}}}. \end{aligned}$$

(ii) By definition 3.4, we have

$$\left(\frac{1}{\lambda^{\frac{1}{\alpha}}}e_{\lambda^{\frac{1}{\alpha}}}of\right)(t) = \int_t^\infty \frac{1}{\lambda^{\frac{1}{\alpha}}}e^{-\frac{(\mu-t)}{\lambda^{\frac{1}{\alpha}}}} f(\mu)d\mu$$

as $f, y, e_{-\lambda^{\frac{1}{\alpha}}} \in L^1(R^+)$ then $e_{-\lambda^{\frac{1}{\alpha}}} * f \in L^1(R^+)$, we obtain

$$\begin{aligned} \left(\frac{1}{\lambda^{\frac{1}{\alpha}}}e_{\lambda^{\frac{1}{\alpha}}}of\right)(t) &= \left(\int_0^\infty \frac{1}{\lambda^{\frac{1}{\alpha}}}e^{-\frac{(\tau-t)}{\lambda^{\frac{1}{\alpha}}}} f(\tau)d\tau\right)(e_{-\lambda^{\frac{1}{\alpha}}} * f)(t) \\ &= \left(\int_0^\infty \frac{1}{\lambda^{\frac{1}{\alpha}}}e^{-\frac{(\tau)}{\lambda^{\frac{1}{\alpha}}}} f(\tau)d\tau\right)e_{-\lambda^{\frac{1}{\alpha}}} - (e_{-\lambda^{\frac{1}{\alpha}}} * f)(t) \\ &= S_\alpha[f](\lambda)e_{-\lambda^{\frac{1}{\alpha}}} - (e_{-\lambda^{\frac{1}{\alpha}}} * f)(t) \end{aligned}$$

□

Lemma 3.13. *If f is well-behaved and $\alpha \in (0, 1)$, then α -Sumudu transform of R-L fractional integral of f is*

$$S_\alpha [I_x^\gamma f](u) = u^{\frac{\gamma}{\alpha}} S_\alpha [F](u) \tag{3. 2}$$

Proof. Recall that $t > 0, \beta \in R$ for

$$S_\alpha [t^\gamma] = \Gamma(\gamma + 1) u^{\frac{\gamma}{\alpha}} \tag{3. 3}$$

Since

$$I_x^\gamma f(x) = J_\gamma(t) * f(t), \text{ where } J_\gamma(t) = \frac{t^{\gamma-1}}{\Gamma(\gamma)}$$

we have from 3. 3

$$S_\alpha [J_\gamma(t)](u) = S_\alpha \left[\frac{t^{\gamma-1}}{\Gamma\gamma} \right] = u^{\frac{\gamma-1}{\alpha}} \tag{3. 4}$$

By definition of α -Sumudu transform and using Theorem 3.5, we obtain

$$\begin{aligned} S_\alpha [I_x^\gamma f(x)] &= S_\alpha [J_\gamma(t) * f(t)](u) \\ &= u^{\frac{1}{\alpha}} S_\alpha [J_\gamma(t)](u).S_\alpha [f](u) \\ &= u^{\frac{1}{\alpha}} u^{\frac{\gamma-1}{\alpha}} S_\alpha [f](u) \\ &= u^{\frac{\gamma}{\alpha}} S_\alpha [f](u) \end{aligned}$$

□

Lemma 3.14. *If $\alpha \in (0, 1)$, then α -Sumudu transform of fractional R-L derivative of $f(t)$ is*

$$S_\alpha \left[D_x^\gamma f(t) \right] (u) = u^{-\frac{\gamma}{\alpha}} S_\alpha [f(t)](u) - \frac{I_x^{1-\gamma}}{u} f(t)|_{t=0} \tag{3. 5}$$

Proof. Consider

$$\begin{aligned} S_\alpha [D_x^\gamma f(t)](u) &= S_\alpha \left[\frac{d}{dx} I_x^{1-\gamma} f(t) \right](u) \\ &= u^{-\frac{1}{\alpha}} S_\alpha [I_x^{1-\gamma} f(t)](u) - \frac{I_x^{1-\gamma} f(t)|_{t=0}}{u} \\ &= u^{-\frac{1}{\alpha}} u^{\frac{1-\gamma}{\alpha}} S_\alpha [f(t)](u) - \frac{I_x^{1-\gamma} f(t)|_{t=0}}{u} \\ &= u^{-\frac{\gamma}{\alpha}} S_\alpha [f(t)](u) - \frac{I_x^{1-\gamma} f(t)|_{t=0}}{u} \end{aligned}$$

□

Theorem 3.15. If $\gamma \in C$, $R(\gamma) > 0$, $\lambda \in R$, then

$$S_\alpha \left[t^{\gamma m} E_\alpha^m(\lambda t^\gamma) \right] = \frac{u^{-\frac{\gamma}{\alpha}} m!}{(u^{-\frac{\gamma}{\alpha}} - \lambda)^{m+1}}$$

Proof. Since

$$\sum_{p=0}^{\infty} \frac{(p+m)!}{p!} x^p = \frac{m!}{(1-x)^{m+1}},$$

we have

$$\begin{aligned} S_\alpha \left[t^{\gamma m} E_\alpha^m(\lambda t^\gamma) \right] &= \sum_{p=0}^{\infty} \frac{(p+m)!}{p!} \lambda^p \cdot \frac{S_\alpha [t^{\gamma p + \gamma m}]}{\Gamma(\gamma p + \gamma m + 1)} \\ &= \sum_{p=0}^{\infty} \frac{(p+m)!}{p!} \lambda^p \cdot \frac{\Gamma(\gamma p + \gamma m + 1)}{\Gamma(\gamma p + \gamma m + 1)} \cdot u^{\frac{\gamma p + \gamma m}{\alpha}} \\ &= \sum_{p=0}^{\infty} \frac{(p+m)!}{p!} \lambda^p \cdot u^{\frac{\gamma p + \gamma m}{\alpha}} \\ &= u^{\frac{\gamma m}{\alpha}} \cdot \frac{m!}{(1 - \lambda u^{\frac{\gamma}{\alpha}})^{m+1}} \\ &= \frac{u^{\frac{\gamma m}{\alpha}} m!}{(u^{\frac{\gamma}{\alpha}})^{m+1} (u^{-\frac{\gamma}{\alpha}} - \lambda)^{m+1}} \\ &= u^{\frac{\gamma m}{\alpha}} \cdot u^{-\frac{\gamma m}{\alpha}} \cdot u^{-\frac{\gamma}{\alpha}} \cdot \frac{m!}{(u^{-\frac{\gamma}{\alpha}} - \lambda)^{m+1}} \\ &= \frac{u^{-\frac{\gamma}{\alpha}} m!}{(u^{-\frac{\gamma}{\alpha}} - \lambda)^{m+1}} \end{aligned}$$

□

Theorem 3.16. If $\eta, \beta \in C$, $R(\eta) > 0$, $R(\beta) > 0$, $\lambda \in R$, then

$$S_\alpha \left[t^{\eta m - \beta - 1} E_{\eta, \beta}^m(\lambda t^\eta) \right] = \frac{u^{\frac{\beta - \eta - 1}{\alpha}} m!}{(u^{-\frac{\eta}{\alpha}} - \lambda)^{m+1}}$$

Proof. Since

$$\sum_{p=0}^{\infty} \frac{(p+m)!}{p!} \cdot x^p = \frac{m!}{(1-x)^{m+1}}$$

then

$$\begin{aligned} S_{\alpha} \left[t^{\eta m + \beta - 1} E_{\eta, \beta}^m(\lambda t^{\eta}) \right] &= \sum_{p=0}^{\infty} \frac{(p+m)!}{p!} \lambda^p \cdot \frac{S_{\alpha}[t^{\eta p + \eta m + \beta - 1}]}{\Gamma(\eta p + \eta m + \beta)} \\ &= \sum_{p=0}^{\infty} \frac{(p+m)!}{p!} \lambda^p \cdot \frac{\Gamma(\eta p + \eta m + \beta)}{\Gamma(\eta p + \eta m + \beta)} \cdot u^{\frac{\eta p + \eta m + \beta - 1}{\alpha}} \\ &= \sum_{p=0}^{\infty} \frac{(p+m)!}{p!} \lambda^p \cdot u^{\frac{\eta p + \eta m + \beta - 1}{\alpha}} \\ &= u^{\frac{\eta m + \beta - 1}{\alpha}} \sum_{p=0}^{\infty} \frac{(p+m)!}{p!} (\lambda u^{\frac{\eta}{\alpha}})^p \\ &= u^{\frac{\eta m + \beta - 1}{\alpha}} \frac{m!}{(1 - \lambda u^{\frac{\eta}{\alpha}})^{m+1}} \\ &= u^{\frac{\eta m + \beta - 1}{\alpha}} \frac{m!}{u^{\frac{\eta(m+1)}{\alpha}} (u^{-\frac{\eta}{\alpha}})^{m+1}} \\ &= u^{\frac{\eta m + \beta - 1}{\alpha}} \cdot u^{-\frac{\eta m - \eta}{\alpha}} \cdot \frac{m!}{(u^{-\frac{\eta}{\alpha}} - \lambda)^{m+1}} \\ &= u^{\frac{\eta m + \beta - 1 - \eta m - \eta}{\alpha}} \cdot \frac{m!}{(u^{-\frac{\eta}{\alpha}} - \lambda)^{m+1}} \\ &= u^{\frac{\beta - \eta - 1}{\alpha}} \cdot \frac{m!}{(u^{-\frac{\eta}{\alpha}} - \lambda)^{m+1}} \end{aligned}$$

□

4. APPLICATIONS

As an application of α -Sumudu transform, we obtain solution of following differential equations involving R-L fractional derivative:

Example 4.1. Consider the following fractional differential equation

$$D^{\alpha} f(t) + a f(t) = 0; \quad I^{\alpha} |_{t=0} = c. \tag{4. 6}$$

Applying α - Sumudu transform, to obtain

$$\begin{aligned} \frac{1}{u^{\frac{1}{\alpha}}} S_{\alpha}[f(t)](u) - \frac{I^{\alpha}}{u^{\frac{1}{\alpha}}} f(t)|_{t=0} + a S_{\alpha}[f(t)](u) &= S_{\alpha}[f(t)](u) \left[\frac{1}{u^{\frac{1}{\alpha}}} + a \right] = \frac{c}{u^{\frac{1}{\alpha}}} \\ S_{\alpha}[f(t)](u) \left[\frac{1 + au^{\frac{1}{\alpha}}}{u^{\frac{1}{\alpha}}} \right] &= \frac{c}{u^{\frac{1}{\alpha}}} \\ S_{\alpha}[f(t)](u) &= \frac{c}{1 + au^{\frac{1}{\alpha}}} \end{aligned}$$

Applying inverse α - Sumudu transform, we obtain the solution of (4. 6)

$$\begin{aligned} S_{\alpha}^{-1} \left[S_{\alpha}[f(t)] \right] (u) &= S_{\alpha}^{-1} \left[\frac{c}{1 + au^{\frac{1}{\alpha}}} \right] \\ f(t) &= ct^{-\alpha} E_{\alpha, \alpha}(-at^{\alpha}). \end{aligned}$$

Example 4.2. Consider the following fractional differential equation

$$D^{\alpha} f(t) - 1 = t^2; \quad I^{\alpha}|_{t=0} = 2 \quad (4. 7)$$

Applying α - Sumudu transform, to obtain

$$\begin{aligned} \frac{1}{u^{\frac{1}{\alpha}}} S_{\alpha}[f(t)](u) - \frac{I^{\alpha}}{u^{\frac{1}{\alpha}}} f(t)|_t - S_{\alpha}[1] &= S_{\alpha}[t^2] \\ \frac{1}{u^{\frac{1}{\alpha}}} S_{\alpha}[f(t)](u) &= 2!u^{\frac{2}{\alpha}} + 1 + \frac{2}{u^{\frac{1}{\alpha}}} \\ S_{\alpha}[f(t)](u) &= 2!u^{\frac{2}{\alpha}} u^{\frac{1}{\alpha}} + u^{\frac{1}{\alpha}} + 2 \end{aligned}$$

Applying inverse α - Sumudu transform, we obtain the solution of (4. 7)

$$\begin{aligned} S_{\alpha}^{-1} \left[S_{\alpha}[f(t)] \right] (u) &= S_{\alpha}^{-1} \left[2!u^{\frac{3}{\alpha}} + u^{\frac{1}{\alpha}} + 2 \right] \\ f(t) &= \frac{1}{3}t^3 + t + 2 \end{aligned}$$

Example 4.3. Consider the following fractional differential equation

$$D^{\alpha} f(t) - 1 = \cos 2t + t^2; \quad I^{\alpha}|_{t=0} = 2 \quad (4. 8)$$

Applying α - Sumudu transform, to obtain

$$\begin{aligned} \frac{1}{u^{\frac{1}{\alpha}}} S_{\alpha}[f(t)](u) - \frac{I^{\alpha}}{u^{\frac{1}{\alpha}}} f(t)|_t - S_{\alpha}[1] &= S_{\alpha}[\cos 2t] + S_{\alpha}[t^2] \\ \frac{1}{u^{\frac{1}{\alpha}}} S_{\alpha}[f(t)](u) &= \frac{1}{1 + 4u^{\frac{2}{\alpha}}} + 2!u^{\frac{2}{\alpha}} + 1 + \frac{2}{u^{\frac{1}{\alpha}}} \\ S_{\alpha}[f(t)](u) &= \frac{u^{\frac{1}{\alpha}}}{1 + 4u^{\frac{2}{\alpha}}} + 2!u^{\frac{2}{\alpha}} u^{\frac{1}{\alpha}} + u^{\frac{1}{\alpha}} + 2 \end{aligned}$$

Applying inverse α - Sumudu transform, we obtain the solution of (4. 8)

$$S_{\alpha}^{-1} \left[S_{\alpha}[f(t)] \right] (u) = S_{\alpha}^{-1} \left[\frac{u^{\frac{1}{\alpha}}}{1 + 4u^{\frac{2}{\alpha}}} + 2u^{\frac{3}{\alpha}} + u^{\frac{1}{\alpha}} + 2 \right]$$

$$f(t) = \frac{1}{2} \sin 2t + \frac{1}{3} t^3 + t + 2$$

5. CONCLUSION

The α - Sumudu transform for Sumudu transformable functions is defined. The properties of α - Sumudu transform such as convolution product and composition are proved. The α - Sumudu transform of elementary functions are also obtained. The α - Sumudu transform of Riemann- Liouville fractional integral and derivative, Mittag-Leffler function with one parameter and two parameters are established. The inverse α -Sumudu transform is defined. The α -Sumudu transform and inverse α -Sumudu transform are used to obtain solution of fractional differential equations with initial conditions.

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