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Fractional-order derivatives defined by continuous kernels are too restrictive

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Abstract

Various new definitions of fractional-order derivatives seek to replace the singular kernel of the Caputo definition by some continuous function. It is shown here that the use of any continuous kernel often places a severe and unnatural restriction on the data that can be used in problems formulated using these new definitions.

Keywords: fractional derivative, continuous kernel, Caputo-Fabrizio derivative, Atangana-Baleanu derivative 2010 MSC: 35R11, 35B65

1. Introduction and summary

Fractional-order derivatives appear ever more frequently in the modelling of physical processes—see for example [1]. There is much debate about which variant of fractional derivative to incorporate into each model. The traditional choices of Caputo or Rieman-Liouville derivatives [2] have integral operators whose kernels are singular, i.e., they blow up at one limit of integration in the definition of the integral. These singularities can cause difficulties in analysing (and solving numerically) fractional-derivative problems. Consequently various authors have proposed alternative definitions of fractional derivatives with integral operators whose kernels are continuous over the domain of integration, in order to mitigate the analysis of fractional-derivative

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