On the Convergence of Two Collocation Type Methods for Fractional Differential Equations

Mikk Vikerpuur^{*}, Arvet Pedas

Abstract

A class of linear fractional differential equations with Caputo-type differential operators is considered. By using suitable integral equation reformulations, two high-order numerical methods for finding approximate solutions is discussed. The convergence behaviour of the proposed algorithms is established and global error estimates are derived. Some numerical illustrations for the verification of theoretical results is also presented. This contribution is based on the works [1-4].

References

[1] Mikk Vikerpuur, Two collocation type methods for fractional differential equations with non-local boundary conditions, Math. Model. Anal., 22 (2009), 654-670.

[2] A. Pedas, M. Vikerpuur, Spline collocation for multi-term fractional integro-differential equations with weakly singular kernels, Fractal Fract., 5 (2021), 90.

[3] Q. Huang, M. Wang, Superconvergence of interpolated collocation solutions for weakly singular Volterra integral equations of the second kind, Comput. Appl. Math. 40 (2021), 1–18.

[4] N.J. Ford, A. Pedas, M. Vikerpuur, *High order approximations of solutions to initial value problems for linear fractional integro-differential equations*, Fract. Calc. Appl. Anal. (2023).

* University of Tartu. Narva street 18, Tartu, Estonia; email: mikk.vikerpuur@ut.ee