

# Some Remarks About Riemann-Liouville and Caputo Impulsive Fractional Calculus

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**Abstract**—This paper establishes some closed formulas for Riemann- Liouville impulsive fractional integral calculus and also for Riemann- Liouville and Caputo impulsive fractional derivatives.

**Keywords**—Rimann- Liouville fractional calculus, Caputo fractional derivative, Dirac delta, Distributional derivatives, High-order distributional derivatives.

## I. INTRODUCTION

FRACTIONAL calculus has been used in a set of applications, mainly, to deal with modelling errors in differential equations and dynamic systems. There are also applications in Signal Processing and sampling and hold algorithms, [1-3]. Fractional integrals and derivatives can be of non-integer orders and even of complex order. This facilitates the description of some problems which are not easily descxribed by ordinary calculus due to modelling errors, [1-5]. There are several approaches for the integral fractional calculus, the most popular ones being the Riemann-Liouville fractional integral. There is also a fractional Riemann- Liouville derivative. However, the well-known Caputo fractional derivative are less involved since the associated integral operator manipulates the derivatives of the primitive function under the integral symbol. This paper extends the basic fractional differ-integral calculus to impulsive functions described through the use of Dirac distributions and Dirac distributional derivatives, [5], of real fractional orders. In the general case, it is admitted a presence of infinitely many impulsive terms at certain isolated point of the relevant function domains. Control Theory topics in [6-9] could be reformulated under thefractional formalism considered in this paper.

## II. GENERALIZED RIEMANN-LIOUVILLE FRACTIONAL INTEGRAL

Let us denote the set of positive real numbers by  $\mathbf{R}_+ = \{r \in \mathbf{R} : r > 0\}$  and left-sided and right-sided Lebesgue integrals, respectively, as:

$$\int_0^x g(\tau) d\tau := \lim_{t \rightarrow x^-} \int_0^t g(\tau) d\tau \quad (\text{the identification}$$

$x \equiv x^-$  is used for all  $x$  in order to simplify the notation), and

$$\int_0^{x^+} g(\tau) d\tau := \lim_{t \rightarrow x^+} \int_0^t g(\tau) d\tau$$

Now, consider real functions  $f, \bar{f} : \mathbf{R}_+ \rightarrow \mathbf{R}$ , such that  $\int_0^x (x-t)^{\mu-1} \bar{f}(t) dt$  exists,  $\forall x \in \mathbf{R}_+$ , fulfilling:

$$f(x) = \bar{f}(x) + \sum_{x_i \in IMP} K_i \delta(x-x_i) = \bar{f}(x) + \sum_{i \in I(\infty)} K_i \delta(x-x_i)$$

$\delta(x)$  denotes the Dirac delta distribution,  $K_i \delta(0) = f(x_i^+) - f(x_i)$  with  $K_i \in \mathbf{R}$ ;  $\forall i \in I(\infty) \subset \mathbf{Z}_+$ , [5], and  $IMP := \bigcup_{x \in \mathbf{R}_+} IMP(x) = \bigcup_{x \in \mathbf{R}_+} IMP(x^+)$  of indexing set

$I(\infty)$  is the whole impulsive set defined via empty or non-empty) partial impulsive strictly ordered denumerable sets:

$$IMP(x) := \{x_i \in \mathbf{R}_+ : f(x_i^+) - f(x_i) = K_i \delta(0), x_i < x\} \quad (1)$$

of indexing set  $I(x) := \{i \in \mathbf{Z}_{0+} : x_i \in IMP(x)\} \subset I(x^+) \subset \mathbf{Z}_+$ , for each  $x \in \mathbf{R}_+$ ; and

$$IMP(x) \subset IMP(x^+) := \{x_i \in \mathbf{R}_+ : f(x_i^+) - f(x_i) = K_i \delta(0), x_i \leq x^+\} \subset \mathbf{R} \quad (2)$$

of indexing set

$$I(x) \subset I(x^+) := \{i \in \mathbf{Z}_{0+} : x_i \in IMP(x^+)\} \subset \mathbf{Z}_+, \quad \text{for each } x \in \mathbf{R}_+ \text{ with the indexing set of } IMP \text{ being}$$

$$I(\infty) = \bigcup_{x \in IMP(x)} I(x) = \bigcup_{x \in IMP(x^+)} I(x^+).$$

If we are interested in studying the fractional derivative of the impulsive function

$f : \mathbf{R}_+ \rightarrow \mathbf{R}$  then  $\bar{f} : \mathbf{R}_+ \rightarrow \mathbf{R}$  is non- uniquely defined as

$$\bar{f}(x) = f(x) \quad \text{for } x \in \mathbf{R}_+ \setminus IMP, \quad \text{and } f(x_i) = \bar{f}(x_i),$$

$$f(x_i^+) = f(x_i) + K_i \delta(0) = \bar{f}(x_i) + K_i \delta(0), \quad \text{for}$$

$x_i \in IMP$  with  $\bar{f}(x^+) \in \mathbf{R}$  (non-uniquely) defined being bounded arbitrary (for instance, being zero or  $\bar{f}(x^+) = f(x)$ ) if  $x \in IMP$ . Note that  $IMP$  and  $I(\infty)$  have infinite cardinals if there are infinitely many impulsive values of the function  $f(t)$ .

Note that the existence of  $\int_0^x (x-t)^{\mu-1} \bar{f}(t) dt$  implies that

$$\int_0^x (x-t)^{\mu-1} f(t) dt = \int_0^x (x-t)^{\mu-1} \bar{f}(t) dt \quad \text{if } x \notin IMP(x),$$

since  $\int_0^x (x-t)^{\mu-1} \bar{f}(t) dt$  exists, and that of

$$\int_0^{x^+} (x-t)^{\mu-1} f(t) dt = \int_0^{x^+} (x-t)^{\mu-1} \bar{f}(t) dt + (x-x_i)^{\mu-1} (f(x_i^+) - f(x_i))$$

$$\text{if } x_i \in IMP(x^+) \quad (3)$$

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**Theorem 2.1.** The extended fractional Riemann- Liouville integrals by considering impulsive functions are defined for any fixed order  $\mu \in \mathbf{R}_+$  and all  $x \in \mathbf{R}_+$  by

$$\begin{aligned} (J^\mu f)(x) &:= \frac{1}{\Gamma(\mu)} \int_0^x (x-t)^{\mu-1} f(t) dt \\ &= \frac{1}{\Gamma(\mu)} \left( \int_0^x (x-t)^{\mu-1} \tilde{f}(t) dt + \sum_{i \in I(x)} (x-x_i)^{\mu-1} (f(x_i^+) - f(x_i)) \right) \\ &= \frac{1}{\Gamma(\mu)} \sum_{i \in I(x) \cup \{0\}} \int_{x_i^+}^{x_{i+1}^+} (x-t)^{\mu-1} f(t) dt \\ &\quad + \frac{1}{\Gamma(\mu)} \int_{x_{n(x)}^+}^x (x-t)^{\mu-1} f(t) dt + \sum_{i \in I(x)} (x-x_i)^{\mu-1} (f(x_i^+) - f(x_i)) \end{aligned} \quad (4)$$

$$\begin{aligned} (J^\mu f)(x^+) &:= \frac{1}{\Gamma(\mu)} \int_0^{x^+} (x-t)^{\mu-1} f(t) dt \\ &= \frac{1}{\Gamma(\mu)} \left( \int_0^x (x-t)^{\mu-1} \tilde{f}(t) dt + \sum_{i \in I(x^+)} (x-x_i)^{\mu-1} (f(x_i^+) - f(x_i)) \right) \\ &= \frac{1}{\Gamma(\mu)} \sum_{i \in I(x^+) \cup \{0\}} \int_{x_i^+}^{x_{i+1}^+} (x-t)^{\mu-1} f(t) dt \\ &\quad + \frac{1}{\Gamma(\mu)} \sum_{i \in I(x^+)} (x-x_i)^{\mu-1} (f(x_i^+) - f(x_i)) \end{aligned} \quad (5)$$

$$(J^0 f)(x^+) = (J^0 f)(x) := f(x)$$

where  $\Gamma: \mathbf{R}_{0+} \rightarrow \mathbf{R}_+$  is the  $\Gamma$ -function, [1-5] and  $n: IMP \rightarrow \mathbf{Z}_+$  is defined by  $n(x) = \text{card } I(x) = \text{card } IMP(x)$ .  $\square$

Note that if  $x \in IMP$  then

$$\begin{aligned} (J^\mu f)(x^+) &= \frac{1}{\Gamma(\mu)} \sum_{i \in I(x^+) \cup \{0\}} \int_{x_i^+}^{x_{i+1}^+} (x-t)^{\mu-1} f(t) dt \\ &\quad + \frac{1}{\Gamma(\mu)} \sum_{i \in I(x^+)} (x-x_i)^{\mu-1} (f(x_i^+) - f(x_i)) \\ &= (J^\mu f)(x) + (x-x_{n(x)})^{\mu-1} (f(x_{n(x)}^+) - f(x_{n(x)})) \end{aligned}$$

$$\begin{aligned} (J^\mu f)(x) &= \frac{1}{\Gamma(\mu)} \sum_{i \in I(x) \cup \{0\}} \int_{x_i^+}^{x_{i+1}^+} (x-t)^{\mu-1} f(t) dt \\ &\quad + \frac{1}{\Gamma(\mu)} \sum_{i \in I(x)} (x-x_i)^{\mu-1} (f(x_i^+) - f(x_i)) \end{aligned} \quad (6)$$

and if  $x \notin IMP$ , since  $I(x^+) = I(x)$ , then

$$(J^\mu f)(x^+) = (J^\mu f)(x).$$

Assume that  $f \in C^{m-1}(\mathbf{R}_+, \mathbf{R})$  and its  $m$ -th derivative exists everywhere in  $\mathbf{R}_+$ . Then, the Caputo fractional derivative of order  $\mu \geq 0$  with  $m-1 \leq \mu \in \mathbf{R}_+ \leq m$ ,  $m \in \mathbf{Z}_+$  is for any  $x \in \mathbf{R}_+$ :

$$\begin{aligned} (D^\mu f)(x) &:= \left( \frac{d}{dx} \right)^m (J^{m-\mu} f)(x) \\ &= \frac{1}{\Gamma(m-\mu)} \left( \frac{d}{dx} \right)^m \left( \int_0^x (x-t)^{m-\mu-1} f(t) dt \right) \end{aligned} \quad (7)$$

The following particular cases follow from this formula for  $\mu = m-1$ :

- (a)  $\mu = -1; m = 0$  yields  $(D^{-1} f)(x) = \int_0^x f(t) dt$  which is the standard integral of the function  $f$ . This case does not verify the "derivative constraint"  $0 \leq m-1 \leq \mu \in \mathbf{R}_+ < m$  leading to an integral result.
- (b)  $\mu = 0; m = 1$  yields  $(D^0 f)(x) = f(x)$  which so that  $D^0 f$  is the identity operator
- (c)  $\mu = 1; m = 2$  yields  $(D^1 f)(x) = f^{(1)}(x)$
- (d)  $\mu = 2; m = 3$  yields  $(D^2 f)(x) = f^{(2)}(x)$  which is the standard first- derivative of the function  $f$ .

Compared to the parallel cases with the Caputo fractional derivative, note that the Riemann- Liouville fractional derivative, compared to the Caputo corresponding one, does not depend on the conditions at zero of the function and its derivatives. Define the Kronecker delta  $\delta(a, b)$  of any pair of real numbers  $(a, b)$  as  $\delta(a, b) = 1$  if  $a = b$  and  $\delta(a, b) = 0$  if  $a \neq b$  and then evaluate recursively the Riemann - Liouville fractional derivative of order  $\mu \geq 0$  from the above formula by using Leibniz's differentiation rule by noting that, since  $\mu \neq m-j; \forall j \in \mathbf{Z}_+ > 1$ , only the differential part corresponding to the differentiation of the integrand is non zero for  $j > m-\mu$ . This yields the following result:

**Theorem 3.1.** Assume that  $f \in C^{m-2}(\mathbf{R}_+, \mathbf{R})$  and  $f^{(m-1)}$  exists everywhere in  $\mathbf{R}_+$  and that  $f(t)$  is integrable on  $\mathbf{R}_+$ , then:

$$\begin{aligned} (D^\mu f)(x) &= \frac{1}{\Gamma(m-\mu)} \left( \frac{d}{dx} \right)^m \left( \int_0^x (x-t)^{m-\mu-1} f(t) dt \right) \\ &= \frac{1}{\Gamma(m-\mu)} \left( \frac{d}{dx} \right)^{m-1} \left[ \int_0^x (m-\mu-1)(x-t)^{m-\mu-2} f(t) dt + f(x) \delta(\mu, m-1) \right] \\ &= \frac{1}{\Gamma(m-\mu)} f^{(m-1)}(x) \delta(\mu, m-1) \end{aligned}$$

$$\begin{aligned}
& + \frac{1}{\Gamma(m-\mu)} \left( \frac{d}{dx} \right)^{m-1} \left( \int_0^x (m-\mu-1)(x-t)^{m-\mu-2} f(t) dt \right) \\
& = \frac{1}{\Gamma(m-\mu)} f^{(m-1)}(x) \delta(\mu, m-1) \\
& + \frac{1}{\Gamma(m-\mu)} \left( \sum_{i=1}^{m-2} \prod_{j=i+1}^{m-1} [j-\mu] \right) f^{(i)}(x) \delta(\mu, m-i) \\
& + \frac{1}{\Gamma(m-\mu)} \left[ \prod_{j=0}^{m-1} [j-\mu] \right] \left( \int_0^x (x-t)^{-(\mu+1)} f(t) dt \right) \quad (8)
\end{aligned}$$

If  $f \in PC^k(\mathbf{R}_+, \mathbf{R})$  with  $f^{(k)}(x)$  being discontinuous of first class then  $f^{(m-1)}(x) = \delta^{(j(x))}(x)$  with  $j(x) = m-1-k(x)$ , one uses to obtain the right value of (8) the perhaps high-order distributional derivatives formula:

$$\begin{aligned}
& |f^{(m-1)}(x^+) - f^{(m-1)}(x)| = \\
& \frac{(-1)^k k!}{x^k} |f^{(m-1-k)}(x^+) - f^{(m-1-k)}(x)| \delta(0) = \infty \quad (9)
\end{aligned}$$

to yield

$$\begin{aligned}
& (D^\mu f)(x^+) = \frac{1}{\Gamma(m-\mu)} \\
& \left[ \frac{(-1)^{k(x)} k(x)!}{x^{k(x)}} |f^{(m-1-k(x))}(x^+) - f^{(m-1-k(x))}(x)| \delta(0) \delta(\mu, m-1) \right. \\
& + \left. \sum_{i=1}^{m-2} \prod_{j=i+1}^{m-1} [j-\mu] f^{(i)}(x) \delta(\mu, m-i) \right. \\
& + \left. \left[ \prod_{j=0}^{m-1} [j-\mu] \right] \left( \int_0^x (x-t)^{-(\mu+1)} f(t) dt \right) \right] \quad (10)
\end{aligned}$$

If  $\mu = m-1$  then

$$\begin{aligned}
& (D^{m-1} f)(x) \\
& = f^{(m-1)}(x) + \left[ \prod_{j=0}^{m-1} [j-\mu] \right] \left( \int_0^x (x-t)^{-m} f(t) dt \right) \quad (11)
\end{aligned}$$

provided that  $\left( \int_0^x (x-t)^{-(\mu+1)} f(t) dt \right)$  exists for  $x \in \mathbf{R}_+$  (which is guaranteed if  $f(t)$  is Lebesgue-integrable on  $\mathbf{R}_+$ ),  $f \in C^{m-2}(\mathbf{R}_+, \mathbf{R})$  and  $f^{(m-1)}$  exists everywhere in  $\mathbf{R}_+$ . The correction (10) applies when the derivative does not exist.  $\square$

If  $\mu \neq m-1$  with  $m-1 \leq \mu \in \mathbf{R}_+ \leq m$  then after defining the impulsive sets, its associated indexing sets and the function  $\tilde{f}: \mathbf{R}_+ \rightarrow \mathbf{R}$  as for the extended Riemann-Liouville fractional integral, one gets:

$$\begin{aligned}
& (D^\mu f)(x^+) = \frac{1}{\Gamma(m-\mu)} \left[ \prod_{j=0}^{m-1} [j-\mu] \right] \\
& \times \left( \int_0^x (x-t)^{-(\mu+1)} \tilde{f}(t) dt + \sum_{i \in I(x)} (x-x_i)^{-(\mu+1)} (f(x_i^+) - f(x_i)) \right) \quad (12)
\end{aligned}$$

#### IV. GENERALIZED CAPUTO FRACTIONAL DERIVATIVE

Assume that  $f \in C^{m-1}(\mathbf{R}_+, \mathbf{R})$  and its  $m$ -th derivative exists everywhere in  $\mathbf{R}_+$ . Then, the Caputo fractional derivative of order  $\mu \geq 0$  with  $m-1 \leq \mu \in \mathbf{R}_+ < m$ ,  $m \in \mathbf{Z}_+$  is for any  $x \in \mathbf{R}_+$ :

$$\begin{aligned}
& (D_*^\mu f)(x) := (J^{m-\mu} f^{(m)})(x) \\
& = \frac{1}{\Gamma(m-\mu)} \int_0^x (x-t)^{m-\mu-1} f^{(m)}(t) dt \quad (14)
\end{aligned}$$

;  $m-1 \leq \mu < m$ ,  $m \in \mathbf{Z}_+$ ,  $x \in \mathbf{R}_+$

The following particular cases occur with  $\mu = m-1$  leading to

$$(D_*^{m-1} f)(x) = \int_0^x f^{(m)}(t) dt = f^{(m-1)}(x) - f^{(m-1)}(0^+) \quad (15)$$

(a)  $\mu = -1$ ;  $m = 0$  yields  $(D_*^{-1} f)(x) = f^{(-1)}(x) - f^{(-1)}(0^+)$  which is an integral result  $f$ . Note that this case does not verifies the “derivative constraint”  $0 \leq \mu \in \mathbf{R}_+ < m$  leading to an integral result.

(b)  $\mu = 0$ ;  $m = 1$  yields

$$(D_*^0 f)(x) = f^{(0)}(x) - f^{(0)}(0^+) = f(x) - f(0^+)$$

(c)  $\mu = 1$ ;  $m = 2$  yields  $(D_*^1 f)(x) = f^{(1)}(x) - f^{(1)}(0^+)$

(d)  $\mu = 2$ ;  $m = 3$  yields  $(D_*^2 f)(x) = f^{(2)}(x) - f^{(2)}(0^+)$

We can extend the above formula to real functions with impulsive  $m$ -th derivative as follows. Assume that  $f \in C^{m-2}(\mathbf{R}_+, \mathbf{R})$  with bounded piecewise  $(m-1)$ -th

derivative existing everywhere in  $\mathbf{R}_+$  and

$$f^{(m)}(x) \equiv \frac{d^m f(x)}{dx^m} \text{ being impulsive with}$$

$$f^{(m)}(x_i) = K_i \delta(0) = (f^{(m-1)}(x_i^+) - f^{(m-1)}(x_i)) \delta(0)$$

;  $\forall x_i \in IMP$ , equivalently,  $\forall i \in I(\infty)$ , at the eventual discontinuity points  $x_i > 0$  at the impulsive set  $IMP := \bigcup_{x \in \mathbf{R}_+} IMP(x)$ , where the partial impulsive sets are

re-defined as follows:

$$IMP(x) := \{x_i \in \mathbf{R}_+ : f^{(m-1)}(x_i^+) - f^{(m-1)}(x_i) = K_i, x_i < x\} \subset IMP(x^+) \quad (16)$$

$$IMP(x^+) := \{x_i \in \mathbf{R}_+ : f^{(m-1)}(x_i^+) - f^{(m-1)}(x_i) = K_i, x_i \leq x^+\} \subset IMP(x^+) \quad (17)$$

Now, consider  $f \in C^{m-1}(0, \infty)$  with

$$f^{(m)}(x) \equiv \frac{d^m f(x)}{dx^m} \text{ being almost everywhere piecewise}$$

continuous in  $\mathbf{R}_+$  except possibly on a non-empty discrete impulsive set  $IMP$ . Define a non-impulsive real function  $\bar{f} : \mathbf{R}_+ \rightarrow \mathbf{R}$  defined as  $\bar{f}^{(m)}(x) = f^{(m)}(x)$  for  $x \in \mathbf{R}_+ \setminus IMP$ , and  $f^{(m)}(x_i) = \bar{f}^{(m)}(x_i)$ ,  $f^{(m)}(x_i) = \bar{f}^{(m)}(x_i) + K_i \delta(0)$  for  $x_i \in IMP$  with  $\bar{f}^{(m)}(x^+) = f^{(m)}(x)$ ;  $x \in IMP$  (defined being bounded arbitrary (for instance, zero) if  $x \in IMP$ ). Through a similar reasoning as that used for Riemann- Liouville fractional integral by replacing the function  $f : \mathbf{R}_+ \rightarrow \mathbf{R}$  by its  $m$ -th derivative, one obtains the following result:

**Theorem 4.1.** The Caputo fractional derivative of order  $\mu \in \mathbf{R}_+$  satisfying  $m-1 < \mu \leq m$ ;  $m \in \mathbf{Z}_+$  and all  $x \in \mathbf{R}_+$  is given below:

$$\begin{aligned} (D_*^\mu f)(x) &:= \frac{1}{\Gamma(m-\mu)} \int_0^x (x-t)^{m-\mu-1} f^{(m)}(t) dt \\ &= \frac{1}{\Gamma(m-\mu)} \int_0^x (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &+ \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x)} (x-x_i)^{m-\mu-1} (f^{(m-1)}(x_i^+) - f^{(m-1)}(x_i)) \delta(x-x_i) \\ &= \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x) \cup \{0\}} \int_{x_i^+}^{x_{i+1}} (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &+ \frac{1}{\Gamma(m-\mu)} \int_{x_{n(x)}^+}^x (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &+ \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x)} (x-x_i)^{m-\mu-1} (f^{(m-1)}(x_i^+) - f^{(m-1)}(x_i)) \delta(x-x_i) \end{aligned} \quad (18)$$

$$(D_*^\mu f)(x^+) := \frac{1}{\Gamma(m-\mu)} \int_0^{x^+} (x-t)^{m-\mu-1} f^{(m)}(t) dt$$

$$\begin{aligned} &= \frac{1}{\Gamma(m-\mu)} \int_0^x (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &+ \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x^+)} (x-x_i)^{m-\mu-1} (f^{(m-1)}(x_i^+) - f^{(m-1)}(x_i)) \delta(x-x_i) \end{aligned} \quad (19)$$

where  $n : IMP \rightarrow \mathbf{Z}_+$  is a discrete function defined by  $n(x) = \text{card } I(x) = \text{card } IMP(x)$ .  $\square$

Note that if  $x \in IMP$  then

$$\begin{aligned} (D_*^\mu f)(x^+) &= \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x^+) \cup \{0\}} \int_{x_i^+}^{x_{i+1}} (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &+ \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x^+)} (x-x_i)^{m-\mu-1} (f^{(m-1)}(x_i^+) - f^{(m-1)}(x_i)) \delta(x-x_i) \\ &= (D_*^\mu f)(x) + (x-x_{n(x)})^{m-\mu-1} (f^{(m-1)}(x_{n(x)}^+) - f^{(m-1)}(x_{n(x)})) \delta(0) \\ &\neq (D_*^\mu f)(x) = \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x) \cup \{0\}} \int_{x_i^+}^{x_{i+1}} (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &+ \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x)} (x-x_i)^{m-\mu-1} (f^{(m-1)}(x_i^+) - f^{(m-1)}(x_i)) \delta(x-x_i) \end{aligned}$$

and if  $x \notin IMP$ , since  $I(x^+) = I(x)$ , then  $(D_*^\mu f)(x^+) = (D_*^\mu f)(x)$ . The above formalism applies when  $f^{(m-1)} : \mathbf{R}_+ \rightarrow \mathbf{R}$  is piecewise continuous with isolated first- class discontinuity points, that is  $f \in PC^{m-1}(\mathbf{R}_+, \mathbf{R})$  implying that  $f \in C^{m-2}(\mathbf{R}_+, \mathbf{R})$ . A more general situation arises when the discontinuities can point-wise arise for points of the function itself of for any successive derivative up- till order  $m$ . This would lead to a more general description than that given as follows. Define partial sets of positive integers as  $\bar{k} := \{1, 2, \dots, k\}$

Assume that  $f \in PC^j(\mathbf{R}_+, \mathbf{R})$  and  $x$  is a discontinuity point of first class of  $f^{(j)}(x)$  for some  $j \in \overline{m-1} \cup \{0\}$ . Then,  $f^{(j+\ell)}(x)$  are impulsive for  $\ell \in \overline{m-j}$  of high order being increasing with  $\ell$ . Define the  $(j+1)$ -th impulsive sets of the function  $f$  on  $(0, x) \subset \mathbf{R}$  as:

$$IMP_{j+1}(x) := \{z \in \mathbf{R}_+ : z < x, 0 < |f^{(j)}(z^+) - f^{(j)}(z)| < \infty\}; \quad j \in \overline{m-1} \cup \{0\}, x \in \mathbf{R}_+ \quad (20)$$

This leads directly the definition of the following impulsive sets:

$$\begin{aligned} IMP_{j+1} &:= \{x \in \mathbf{R}_+ : 0 < |f^{(j)}(x^+) - f^{(j)}(x)| < \infty\} \\ &\equiv \bigcup_{x \in \mathbf{R}_+} IMP_{j+1}(x) \end{aligned} \quad (21)$$

$$\begin{aligned} IMP &:= \{x \in \mathbf{R}_+ : 0 < |f^{(j)}(x^+) - f^{(j)}(x)| < \infty, \text{ some } j \in \overline{m-1} \cup \{0\}\} \\ &\equiv \bigcup_{x \in \mathbf{R}_+} \left( \bigcup_{j \in \overline{m-1} \cup \{0\}} IMP_{j+1}(x) \right) \end{aligned} \quad (22)$$

which can be empty. Thus, if  $z \in IMP_{j+1}$  then  $f^{(j-1)}(x^+) = f^{(j-1)}(x)$  exists with identical left and right

limits,  $f^{(j)}(x^+) - f^{(j)}(x) = K = K(x) \neq 0$  and  $f^{(j)}(x) = K\delta(0)$  with successive higher-order derivatives represented by higher-order Dirac distributional derivatives

The above definitions yield directly the following simple results:

**Assertion 5.2.**  $x \in IMP \Rightarrow x \in IMP_j$  for a unique  $j = j(x) \in \overline{m}$ .

**Proof:** Proceed by contradiction. Assume that  $x \in (IMP_{i+1} \cap IMP_{j+1})$  for  $i, j (\neq i) \in \overline{m-1} \cup \{0\}$ . Then:

$$0 < |f^{(i)}(x^+) - f^{(i)}(x)| < \infty ;$$

$$0 < |f^{(j)}(x^+) - f^{(j)}(x)| < \infty$$

Assume with no loss of generality that  $j = i + k > i$  for some  $k (\leq m - i - 1) \in \mathbf{Z}_+$ . Then,

$$\begin{aligned} |f^{(j)}(x^+) - f^{(j)}(x)| &= |f^{(i+k)}(x^+) - f^{(i+k)}(x)| \\ &= \frac{(-1)^k k!}{x^k} |f^{(i)}(x^+) - f^{(i)}(x)| \delta(0) = \infty \end{aligned}$$

with  $x \in \mathbf{R}_+$ . If  $|f^{(i)}(x^+) - f^{(i)}(x)| \neq 0$  which contradicts  $0 < |f^{(i)}(x^+) - f^{(i)}(x)| < \infty$  so that  $i = j$ .  $\square$

**Assertion 5.3.**  $x \in IMP \Rightarrow$

$$\left( x \in IMP_j \Leftrightarrow \exists \text{ a unique } j = j(x) = \max_{i \in \overline{m}} |f^{(i-1)}(x^+) - f^{(i-1)}(x)| < \infty \right)$$

Furthermore, such a unique  $j = j(x)$  satisfies  $|f^{(j-1)}(x^+) - f^{(j-1)}(x)| > 0$ .

**Proof:** The existence is direct by contradiction. If  $\neg \exists j = j(x) \in \overline{m-1} \cup \{0\}$  such that

$$|f^{(j)}(x^+) - f^{(j)}(x)| < \infty \text{ then } x \notin IMP. \text{ Now, assume}$$

there exist two nonnegative integers  $i = i(x) = |f^{(i-1)}(x^+) - f^{(i-1)}(x)| < \infty$  and

$j = j(x) = i + k = |f^{(i+k-1)}(x^+) - f^{(i+k-1)}(x)| < \infty$ ; for some  $k \in \overline{m-i}$ . But for  $x > 0$ ,

$$\begin{aligned} \infty &= \frac{(-1)^k k!}{x^k} |f^{(i-1)}(x^+) - f^{(i-1)}(x)| \delta(0) \\ &= |f^{(i+k-1)}(x^+) - f^{(i+k-1)}(x)| < \infty \end{aligned}$$

which is a contradiction. Then,

$$x \in IMP_j \Rightarrow \exists j = j(x) = \max_{i \in \overline{m}} |f^{(i-1)}(x^+) - f^{(i-1)}(x)| < \infty$$

which is unique. Also, from the definition of the impulsive sets  $IMP_i(x)$ ,

$$\text{Vol:5, No:9, 2011} \quad \text{and} \quad |f^{(j-1)}(x^+) - f^{(j-1)}(x)| < \infty \Rightarrow x \in \bigcup_{i \in \overline{j} \cup \{0\}} IMP_i(x)$$

Now, assume that  $x \in \bigcup_{i \in \overline{j-1} \cup \{0\}} IMP_i(x)$ . Thus,

$$0 < |f^{(j-1)}(x^+) - f^{(j-1)}(x)| < \infty \Rightarrow |f^{(j)}(x^+) - f^{(j)}(x)| = \infty$$

from the definition of the impulsive sets. Then,  $x \in IMP_j(x)$ . The opposite logic implication

$$j = j(x) = \max_{i \in \overline{m}} |f^{(i-1)}(x^+) - f^{(i-1)}(x)| < \infty \Rightarrow x \in IMP_j$$

is proved. Then, it has been fully proved that  $x \in IMP \Rightarrow$

$$\left( x \in IMP_j \Leftrightarrow \exists \text{ a unique } j = j(x) = \max_{i \in \overline{m}} |f^{(i-1)}(x^+) - f^{(i-1)}(x)| < \infty \right)$$

Now, establish again a contradiction by assuming that

$$j = j(x) = |f^{(k-1)}(x^+) - f^{(k-1)}(x)| = \max$$

$$|f^{(i-1)}(x^+) - f^{(i-1)}(x)| = 0 < \infty ; \forall k \in \overline{m}$$

what contradicts  $x \in IMP$ . This proves that the unique  $j = j(x)$  implying and being implied by  $x \in IMP_j$  satisfies

$$|f^{(j-1)}(x^+) - f^{(j-1)}(x)| > 0. \quad \square$$

Using the necessary – high order distributional derivatives, one gets that

$$x \in IMP \Rightarrow f^{(m)}(x) = \frac{(-1)^{m-j} (m-j)!}{x^{m-j}} (f^{(j)}(x^+) - f^{(j)}(x)) \delta(0)$$

; with  $j \in \overline{m-1} \cup \{0\}$  being uniquely defined so that

$$0 < |f^{(j)}(x^+) - f^{(j)}(x)| < \infty. \text{ Thus, the } m\text{-th distributional}$$

derivative of  $f: \mathbf{R}_+ \rightarrow \mathbf{R}$  can be represented as:

$$\begin{aligned} f^{(m)}(x) &= \bar{f}^{(m)}(x) \\ &+ \sum_{x_i \in IMP_{j+1}} \frac{(-1)^{j_i} (m-j_i)!}{x_i^{m-j_i}} (f^{(j_i)}(x_i^+) - f^{(j_i)}(x_i)) \delta(x - x_i) \end{aligned}$$

,  $x \in \mathbf{R}_+$

with  $j_i = j_i(x_i)$  being uniquely defined for each  $x_i \in IMP$  so that  $x_i \in IMP_{j_i}$ , where  $\bar{f} \in C^{m-1}(\mathbf{R}_+, \mathbf{R})$  with everywhere

continuous first-derivative defined as  $\bar{f}^{(j)}(x) = f^{(j)}(x)$ ;

$x \in \mathbf{R}_+$ ,  $\bar{f}(0) = f(0)$ . The above formula is applicable if

$f \notin PC^m(\mathbf{R}_+, \mathbf{R})$  but it is also applicable if

$f \in PC^m(\mathbf{R}_+, \mathbf{R})$  yielding:

$$f^{(m)}(x^+) = f^{(m)}(x) = \bar{f}^{(m)}(x) \text{ if } x \notin IMP$$

$$f^{(m)}(x) = \bar{f}^{(m)}(x)$$

$$f^{(m)}(x^+) = f^{(m)}(x) + \frac{(-1)^{m-j} (m-j)!}{x^{m-j}} (f^{(j)}(x^+) - f^{(j)}(x)) \delta(0)$$

if  $x \in IMP$

$$f^{(m-1)}(x) = \bar{f}^{(m-1)}(x)$$

$$f^{(m-1)}(x^+) = f^{(m-1)}(x) + \frac{(-1)^{m-j} (m-1-j)!}{x^{m-1-j}} (f^{(j)}(x^+) - f^{(j)}(x)) \delta(0)$$

if  $x \in IMP$  and  $j < m-1$

$$f^{(m-1)}(x) = \bar{f}^{(m-1)}(x) \\ f^{(m-1)}(x^+) = f^{(m-1)}(x) + (f^{(m-1)}(x^+) - f^{(m-1)}(x)) \text{ if } \\ x \in IMP \text{ and } j = m-1$$

for a unique  $j = j(x) \in \overline{m-1} \cup \{0\}$  from Assertion 1. Denote further sets related to impulses as follows:

$$IMP(x) := \{z \in IMP : z < x\} ; IMP(x^+) := \{z \in IMP : z \leq x\} \\ ; \forall x \in R_+$$

being indexed by two subsets of integers of the same corresponding cardinals defined by:

$I(x) = \bar{j} = \overline{j(x)}$  indexing the members  $z_i$  of  $IMP(x)$  in increasing order

$I(x^+)$ , being either  $I(x)$  or  $I(x)+1$ , indexing the members  $z_i$  of  $IMP(x^+)$  in increasing order

The following result holds:

**Theorem 5.4.** The Caputo fractional derivative of  $f : R_+ \rightarrow R$  of order  $\mu \in R_+$  satisfying  $m-1 < \mu \leq m$ ;  $m \in Z_+$  and all  $x \in R_+$  is after using distributional derivatives becomes in the most general case:

$$\begin{aligned} (D_*^\mu f)(x) &:= \frac{1}{\Gamma(m-\mu)} \int_0^x (x-t)^{m-\mu-1} f^{(m)}(t) dt \\ &= \frac{1}{\Gamma(m-\mu)} \left( \int_0^x (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \right. \\ &\quad + \sum_{i \in I(x)} (-1)^{m-j(x_i)-1} (x-x_i)^{m-\mu-1} \\ &\quad \left. \frac{(m-j(x_i)-1)!}{(x-x_i)^{m-j(x_i)-1}} (f^{(j(x_i))}(x_i^+) - f^{(j(x_i))}(x_i)) \hat{\delta}(x-x_i) \right) \\ &= \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x) \cup \{0\}} \int_{x_i^+}^{x_{i+1}} (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &\quad + \frac{1}{\Gamma(m-\mu)} \int_{x_n(x)}^x (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &\quad + \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x)} (-1)^{m-j(x_i)-1} (x-x_i)^{m-\mu-1} \\ &\quad \times \frac{(m-j(x_i)-1)!}{(x-x_i)^{m-j(x_i)-1}} (f^{(j(x_i))}(x_i^+) - f^{(j(x_i))}(x_i)) \end{aligned} \quad (23)$$

$$\begin{aligned} (D_*^\mu f)(x^+) &:= \frac{1}{\Gamma(m-\mu)} \int_0^{x^+} (x-t)^{m-\mu-1} f^{(m)}(t) dt \\ &= \frac{1}{\Gamma(m-\mu)} \int_0^x (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &\quad + \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x^+)} (-1)^{m-j(x_i)-1} (x-x_i)^{m-\mu-1} \\ &\quad \times \frac{(m-j(x_i)-1)!}{(x-x_i)^{m-j(x_i)-1}} (f^{(j(x_i))}(x_i^+) - f^{(j(x_i))}(x_i)) \end{aligned}$$

$$\begin{aligned} &= \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x^+) \cup \{0\}} \int_{x_i^+}^{x_{i+1}} (x-t)^{m-\mu-1} \bar{f}^{(m)}(t) dt \\ &\quad + \frac{1}{\Gamma(m-\mu)} \sum_{i \in I(x^+)} (-1)^{m-j(x_i)-1} (x-x_i)^{m-\mu-1} \\ &\quad \times \frac{(m-j(x_i)-1)!}{(x-x_i)^{m-j(x_i)-1}} (f^{(j(x_i))}(x_i^+) - f^{(j(x_i))}(x_i)) \end{aligned} \quad (24)$$

□

Note that  $\left| (D_*^\mu f)(x^+) \right| = \infty$  if  $x = x_i \in IMP$ , as expected.

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