Numerical solution of an initial value problem for nonlinear fractional differential equations

Arvet Pedas and Enn Tamme

Institute of Mathematics, University of Tartu; J. Liivi 2, 50409 Tartu, Estonia

Abstract. The numerical solution of an initial value problem for nonlinear fractional differential equations is discussed. Using an integral equation reformulation of the initial value problem and graded grids, the attainable order of convergence of proposed algorithms is studied, theoretically and numerically.

Keywords: Nonlinear fractional differential equation, Caputo derivative, Piecewise polynomial approximation, Graded grid

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