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## Article Finite Difference–Collocation Method for the Generalized Fractional Diffusion Equation

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**Abstract:** In this paper, an approximate method combining the finite difference and collocation methods is studied to solve the generalized fractional diffusion equation (GFDE). The convergence and stability analysis of the presented method are also established in detail. To ensure the effectiveness and the accuracy of the proposed method, test examples with different scale and weight functions are considered, and the obtained numerical results are compared with the existing methods in the literature. It is observed that the proposed approach works very well with the generalized fractional derivatives (GFDs), as the presence of scale and weight functions in a generalized fractional derivative (GFD) cause difficulty for its discretization and further analysis.

**Keywords:** generalized Caputo derivate; fractional diffusion equation; finite difference method; collocation method; error; stability and convergence analysis

### 1. Introduction

Fractional calculus (FC) is an important branch of applied mathematics, which deals with the arbitrary order derivative and integration [1-5]. Its applications in different fields are seen in biophysics [6], engineering [7], fluid mechanics and bioengineering [8,9] and other areas including image processing [10-13]. Most of these studies are mainly based on the traditional fractional derivatives, such as the Riemann-Liouville fractional derivative and the Caputo fractional derivative, etc. Recently, in [14] Agrawal discussed a new GFD, which generalized the traditional derivatives using weight and scale functions. The scale functions were used to compress and enlarge the domain for the close observation of physical phenomena, while the weight functions provide flexibility for the researchers to assess physical events at different times. Due to such behaviors of the scale and weight functions, the study of fractional partial differential equations (FPDE) using a GFD has attracted researchers in recent years. Several authors have developed numerical schemes for solving FPDEs involving GFDs. Here, we cite only few of them. In [15,16], Agrawal and coauthors presented the numerical solutions to the Berger's equation and the fractional advection-diffusion equation (FADE) with a generalized time-fractional derivative for the first time. The numerical solutions to these problems were obtained using the finite difference method. Further, the authors of [17, 18], studied the time-fractional telegraph equations and fractional advection-diffusion equations in terms of GFDs and developed the higher order schemes to solve such equations. Kumar et al. [19] presented two numerical schemes to approximate the GFDs and obtained the convergence orders as  $(2 - \alpha)$  and  $(3 - \alpha)$ , respectively. Further, these schemes were applied to solve the fractional integrodifferential equations defined in terms of GFDs. In [20], Kumari and Pandey proposed



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**Copyright:** © 2022 by the authors. Licensee MDPI, Basel, Switzerland. This article is an open access article distributed under the terms and conditions of the Creative Commons Attribution (CC BY) license (https:// creativecommons.org/licenses/by/ 4.0/). an approximation method with a  $(4 - \alpha)th$  order of convergence to approximate GFDs and applied it to solve the fractional advection–diffusion equations. Li and Wong [21] discussed a numerical scheme to find the solution of the generalized subdiffusion equation. Here, the authors used the generalized Grunwald–Letnikov approximation method to solve the problem. Some other recently presented methods for solving different types of fractional diffusion equations are summarized as follows: in [22], the authors discussed the matrix method for the reaction-diffusion equation that involved the Mittag-Leffler kernel. Duan et al. [23] solved the convection–diffusion equations using the Shannon– Runge-Kutta-Gill method. In [24], the authors discussed the solution to the fractional subdiffusion and the reaction-subdiffusion equations with a nonlinear source term using the Legendre collocation method. Lin and Xu [25] solved the time-fractional diffusion equation (TFDE) using the spectral method and finite difference method (FDM). In [26], Murio solved the time-fractional advection–diffusion equation (TFADE) by using implicit FDM. Sweilam et al. [27] developed the Crank–Nicolson FDM to solve a linear TFDE defined with a Caputo fractional derivative. In [28], Luchko solved the initial value and boundary value multi-term TFDE using the Fourier series method. Dubey et al. [29] proposed a residual power series method to obtain the solution of homogeneous and nonhomogeneous nonlinear fractional order partial differential equations.

In this paper, we study the generalized fractional diffusion equation (GFDE) obtained from the standard diffusion equation by replacing the first-order time derivative term with a fractional derivative of order  $\gamma$ ,  $0 < \gamma < 1$ , given as,

$$*\mathcal{D}_t^{\gamma}v(x,t) = \frac{\partial^2 v(x,t)}{\partial x^2} + g(x,t), \ x \in [0,1], \quad t \in [0,\tau],$$
(1)

with initial and boundary conditions,

$$\begin{cases} v(x,0) = \eta_1(x), & 0 \le x \le 1, \\ v(0,t) = \eta_2(t), & v(1,t) = \eta_3(t), & 0 \le t \le \tau, \end{cases}$$
(2)

where g(x, t) is the source/sink function.

The motive of this paper is to construct an efficient method to obtain the numerical solution to the GFDE. The present method is based on the finite difference and collocation methods with Jacobi polynomials as the basis function. The outline of the paper is as follows: In Section 2, we discuss some basic facts about FC and Jacobi polynomials, which are needed throughout this paper. In Section 3, first, the finite difference method is used to discretize the time derivative. Second, on the space variable, we use the collocation method for numerical approximation. Further, we estimate the error and convergence analysis analytically, which ensures the numerical applicability of the proposed method. In Section 5, we present two numerical examples to validate the proposed method. Furthermore, we compare our results with a few other methods from the literature, which are presented in Section 5. Finally, in Section 6, the conclusions are discussed.

#### 2. Preliminaries of Fractional Calculus and Jacobi Polynomials

In this section, we discuss some preliminary facts and basic properties of generalized fractional calculus and Jacobi polynomials [1,30].

#### 2.1. Generalized Fractional Calculus

**Definition 1** ([14]). The Caputo derivative of a function  $v(\tau)$  of order  $\gamma$  is defined as

$$(\mathcal{D}_{0+}^{\gamma}v)(\tau) = (\mathcal{I}^{\delta-\gamma}\mathcal{D}^{\delta}v)(\tau) = \frac{1}{\Gamma(\delta-\gamma)} \int_{0}^{\tau} (\tau-s)^{\delta-\gamma-1} v^{(\delta)}(s) ds, \ \tau > 0, \tag{3}$$

where  $\delta - 1 < \gamma \leq \delta$  and  $\delta \in \mathbb{Z}^+$ .

**Definition 2** ([14]). A generalized fractional derivative of order  $\gamma > 0$  of a function  $v(\tau)$  with respect to weight function  $\omega(\tau)$  and scale function  $z(\tau)$  is defined as

$$(\mathcal{D}^{\gamma}_{[z;\omega;L]}v)(\tau) = [\omega(\tau)]^{-1} \left[ \left( \frac{D_t}{z'(\tau)} \right)^{\gamma} (\omega(\tau)v(\tau)) \right].$$
(4)

**Definition 3.** A generalized fractional integral of a function  $v(\tau)$  of fractional order  $\gamma > 0$  is defined as

$$(\mathcal{I}^{\gamma}_{[z;\omega]}v)(\tau) = \frac{[\omega(\tau)]^{-1}}{\Gamma(\gamma)} \int_0^{\tau} \frac{\omega(s)z'(s)v(s)}{[z(\tau) - z(s)]^{1-\gamma}} ds.$$
(5)

**Definition 4** ([14]). *The left/forward generalized Caputo fractional derivative of order*  $\gamma > 0$  *of function*  $v(\tau)$  *with respect to weight function*  $\omega(\tau)$  *and scale function*  $z(\tau)$  *is defined by* 

$$(*\mathcal{D}_{0+}^{\gamma}v)(\tau) = \mathcal{I}_{0+;[z;\omega]}^{\delta-\gamma}\mathcal{D}_{0+;[z;\omega;L]}^{\delta} = \frac{[\omega(\tau)]^{-1}}{\Gamma(\delta-\gamma)} \int_{0}^{\tau} \frac{(\omega(s)v(s))^{(\delta)}}{(z(\tau)-z(s))^{\gamma+1-\delta}} ds, \tag{6}$$

where  $\delta - 1 < \gamma \leq \delta$ ,  $\delta \in \mathbb{Z}^+$ .

For a particular choice of the weight and scale functions  $(z(\tau) = \tau, \omega(\tau) = 1)$ , Equation (6) reduces to the Caputo derivative. We have considered the weight and scale sufficiently good such that the integral exists in GFD.

#### 2.2. Jacobi Polynomials

**Definition 5.** The Jacobi polynomials [31]  $\mathcal{J}_n^{\alpha,\beta}(z)$  for indices  $\alpha$ ,  $\beta > -1$  and degree n are the solutions of the Sturm–Liouville problems. These are orthogonal polynomials with respect to the Jacobi weight function  $\omega(z) = (1-z)^{\alpha}(1+z)^{\beta}$  in interval [-1,1], defined as follows:

$$\mathcal{J}_{n}^{\alpha,\beta}(z) = \frac{\Gamma(\alpha+n+1)}{n!\Gamma(\alpha+\beta+n+1)} \sum_{m=0}^{n} \left(\frac{n}{m}\right) \frac{\Gamma(\alpha+\beta+n+m+1)}{\Gamma(\alpha+m+1)} \left(\frac{z-1}{2}\right)^{m}.$$
 (7)

The kth derivative of Jacobi polynomials defined as

$$\frac{d^k}{dz^k}\mathcal{J}_n^{\alpha,\beta}(z) = \frac{\Gamma(\alpha+\beta+n+1+k)}{2^k\Gamma(\alpha+\beta+n+1)}\mathcal{J}_{n-k}^{(\alpha+k,\beta+k)}(z), \ k \in \mathbb{N},\tag{8}$$

satisfy the recurrence relation

$$\mathcal{J}_{n+1}^{\alpha,\beta}(z) = (\mathcal{A}_n z - \mathcal{B}_n) \mathcal{J}_n^{\alpha,\beta}(z) - \rho_n \mathcal{J}_{n-1}^{\alpha,\beta}(z), \ n \ge 1,$$
(9)

where

$$\mathcal{J}_{0}^{\alpha,\beta}(z) = 1, \ \mathcal{J}_{1}^{\alpha,\beta}(z) = \frac{1}{2}(\alpha + \beta + z) + \frac{1}{2}(\alpha - \beta),$$
$$\mathcal{A}_{n} = \frac{(2n + \alpha + \beta + 1)(2n + \alpha + \beta + 2)}{2(n+1)(n+\alpha + \beta + 1)}, \ \mathcal{B}_{n} = \frac{(2n + \alpha + \beta + 1)(\alpha^{2} - \beta^{2})}{2(n+1)(n+\alpha + \beta + 1)(2n+\alpha + \beta)},$$

and

$$\rho_n = \frac{(2n+\alpha+\beta+2)(n+\alpha)(n+\alpha)}{(n+1)(n+\alpha+\beta+1)(2n+\alpha+\beta)}$$

For the transformation of the interval [-1, 1] to [0, 1], we use the relation, z = 2x - 1. The recurrence relation (9) becomes

$$\mathcal{J}_{n+1}^{\alpha,\beta}(x) = (\xi_n x - \mathcal{K}_n) \mathcal{J}_n^{\alpha,\beta}(x) - \rho_n \mathcal{J}_{n-1}^{\alpha,\beta}(x), \ n \ge 1,$$
(10)

where

$$\xi_n = \frac{(2n + \alpha + \beta + 1)(2n + \alpha + \beta + 2)}{(n+1)(n+\alpha+\beta+1)},\\ \mathcal{K}_n = \frac{(2n + \alpha + \beta + 1)(2n^2 + (1+\beta)(\alpha+\beta) + 2n(\alpha+\beta+1))}{(n+1)(n+\alpha+\beta)(2n+\alpha+\beta)}$$

It satisfies the orthogonality relation

$$\int_{0}^{1} \mathcal{J}_{n}^{\alpha,\beta}(x) \mathcal{J}_{m}^{\alpha,\beta}(x) w_{1}^{\alpha,\beta}(x) dx = \delta_{n,m} \mathcal{H}_{n}^{\alpha,\beta}, \ \alpha, \ \beta > -1,$$
(11)

where  $\delta_{n,m}$  is the Kronecker delta function,  $w_1^{\alpha,\beta}(x) = x^{\beta}(1-x)^{\alpha}$  is the weight function, and

$$\mathcal{H}_{n}^{\alpha,\beta} = \frac{\Gamma(n+1+\beta)\Gamma(n+\alpha+1)}{(2n+1+\alpha+\beta)n!\Gamma(n+1+\alpha+\beta)}.$$
(12)

The summation form of the Jacobi polynomials  $\mathcal{J}_n^{\alpha,\beta}(x)$  is written as

$$\mathcal{J}_n^{\alpha,\beta}(x) = \sum_{k=0}^j (-1)^{k+j} \frac{\Gamma(k+j+1+\alpha+\beta)\Gamma(j+1+\beta)}{k!\Gamma(j+1+\alpha+\beta)\Gamma(k+1+\beta)},\tag{13}$$

and the *p*th derivative of Equation (13) in [0, 1], can be further rewritten in terms of x as

$$\frac{d^p}{dx^p}\mathcal{J}_n^{\alpha,\beta}(x) = \frac{\Gamma(\alpha+\beta+n+1+p)}{\Gamma(\alpha+\beta+n+1)}\mathcal{J}_{n-p}^{(\alpha+p,\beta+p)}(x), \ p \in \mathbb{N}.$$
(14)

The value of the shifted Jacobi polynomials at the end points are given as

$$\mathcal{J}_n^{\alpha,\beta}(0) = (-1)^n \frac{\Gamma(1+n+\beta)}{\Gamma(1+\beta)n!}, \quad \mathcal{J}_n^{\alpha,\beta}(1) = \frac{\Gamma(1+n+\alpha)}{\Gamma(1+\alpha)n!}.$$
(15)

Let v(x) be a square integrable function defined on [0, 1], then

$$v(x) = \sum_{i=0}^{\infty} c_i \mathcal{J}_i^{\alpha,\beta}(x), \tag{16}$$

where  $c_i$  are the unknown coefficients  $(c_i, i = 0, 1, 2...)$  determined by the relation

$$c_i = \frac{1}{\mathcal{H}_i^{\alpha,\beta}} \int_0^1 v(x) w^{\alpha,\beta}(x) \mathcal{J}_i^{\alpha,\beta}(x) dx, \ i = 0, 1, 2 \dots$$
 (17)

Truncating the series in Equation (16) up to (m + 1) terms, the approximation of v(x) is given as

$$v_m(x) = \sum_{i=0}^m c_i \mathcal{J}_i^{\alpha,\beta}(x).$$
(18)

#### 3. Numerical Scheme and Stability Analysis

3.1. Discretization in the Time Direction

For the discretization of the GFD, we follow the discretization process as discussed in Refs. [19,32]. We split the time interval  $[0, \tau]$  into  $\mathcal{M}$  equal parts having step size  $\Delta t = \frac{\mathcal{T}}{\mathcal{M}}$ ,  $\mathcal{M} \in \mathbb{Z}^+$ , and choose the node points as  $t_r = r(\Delta t)$ ,  $r = 0, 1, 2, \ldots, \mathcal{M}$ , with starting point  $t_0 = 0$ . Assuming w(t) > 0,  $\gamma \in (0, 1)$ , and z(t) is a monotonic increasing function on  $[0, \mathcal{T}]$ , such that  $\eta = z(s)$ ; then,  $s = z^{-1}(\eta)$ . The discretization of the GFD of v(t) at node  $t_r$  is given as

$$*\mathcal{D}_{t}^{\gamma}v(t_{r}) = \frac{[w(t_{r})]^{-1}}{\Gamma(1-\gamma)} \sum_{l=1}^{r} \int_{t_{l-1}}^{t_{l}} \frac{[w(s)v(s)]'}{[z(t_{r})-z(s)]^{\gamma}} ds,$$

$$= \frac{[w(t_{r})]^{-1}}{\Gamma(1-\gamma)} \sum_{l=1}^{r} \int_{z(t_{l-1})}^{z(t_{l})} \frac{1}{[z(t_{r})-\eta]^{\gamma}} \cdot \frac{d[w(z^{-1}(\eta))v(z^{-1}(\eta))]}{dz^{-1}(\eta)} dz^{-1}(\eta),$$

$$= \frac{[w(t_{r})]^{-1}}{\Gamma(1-\gamma)} \sum_{l=1}^{r} \frac{w(t_{l})v(t_{l}) - w(t_{l-1})v(t_{l-1})}{z(t_{l}) - z(t_{l-1})} \int_{z(t_{l-1})}^{z(t_{l})} \frac{1}{[z(t_{r})-\eta]^{\gamma}} d\eta + \mathcal{R}_{r},$$

$$= \frac{[w(t_{r})]^{-1}}{\Gamma(2-\gamma)} \sum_{l=1}^{r} q_{l}[w(t_{l})v(t_{l}) - w(t_{l-1})v(t_{l-1})] + \mathcal{R}_{r},$$

$$(19)$$

where

$$q_{l} = \frac{[z(t_{r}) - z(t_{l-1})]^{1-\gamma} - [z(t_{r}) - z(t_{l})]^{1-\gamma}}{z(t_{l}) - z(t_{l-1})}, \ l = 1, 2, \dots r,$$
(20)

and  $\mathcal{R}_r$  is the truncation error given by

$$\mathcal{R}_{r} = \frac{[w(t_{r})]^{-1}}{\Gamma(1-\gamma)} \sum_{l=1}^{r} \int_{z(t_{l-1})}^{z(t_{l})} \frac{1}{[z(t_{r})-\eta]^{\gamma}} \left[ \frac{d[w(z^{-1}(\eta))v(x,z^{-1}(\eta))]}{d\eta} - \frac{w(t_{l})v(t_{l}) - w(t_{l-1})v(t_{l-1})}{z(t_{l}) - z(t_{l-1})} \right] d\eta.$$
(21)

**Lemma 1.** The coefficient  $q_l$ , l = 1, 2, ..., r, given by Equation (20), satisfies  $q_r > q_{r-1} > ... > q_0 > 0$ .

**Proof.** For the proof of Lemma 1, see Ref [32].  $\Box$ 

### 3.2. Approximation in Space Direction

We apply the collocation method to approximate the spatial domain of Equation (1) with Jacobi polynomials. We consider the approximate solution  $v_N(x, t)$  of the form,

$$v_{\mathcal{N}}(x,t) = \sum_{s_1=0}^{\mathcal{N}} c_{s_1}(t) \mathcal{J}_{s_1}^{\alpha,\beta}(x).$$
(22)

From Equations (22) and (1), we obtain

$$* \mathcal{D}_t^{\gamma} v_{\mathcal{N}}(x,t) = \frac{\partial^2 v_{\mathcal{N}}(x,t)}{\partial x^2} + g(x,t), \ t \in [0,\tau],$$
(23)

with the initial and boundary conditions of Equation (1),

$$v_{\mathcal{N}}(x_0, t) = \sum_{s_1=0}^{\mathcal{N}} c_{s_1}(t) \mathcal{J}_{s_1}^{\alpha, \beta}(x_0),$$
(24)

$$v_{\mathcal{N}}(x_{\mathcal{N}},t) = \sum_{s_1=0}^{\mathcal{N}} c_{s_1}(t) \mathcal{J}_{s_1}^{\alpha,\beta}(x_{\mathcal{N}}).$$
 (25)

From Equations (1), (19), and (22), we have the semi-discretized scheme as follows

$$\sum_{s_{1}=0}^{\mathcal{N}} \left[ \frac{[w(t_{r})]^{-1}}{\Gamma(2-\gamma)} \sum_{l=1}^{r} q_{l} [w(t_{l})c_{s_{1}}(t_{l}) - w(t_{l-1})c_{s_{1}}(t_{l-1})] \right] \mathcal{J}_{s_{1}}^{\alpha,\beta}(x)$$

$$= \sum_{s_{1}=0}^{\mathcal{N}} c_{s_{1}}(t_{r}) \frac{\Gamma(\alpha+\beta+s_{1}+3)}{\Gamma(\alpha+\beta+s_{1}+1)} \mathcal{J}_{s_{1}-2}^{(\alpha+2,\beta+2)}(x)$$

$$+ \mathcal{R}_{r} + \mathcal{R}_{s} + g(x,t_{r}), \ r = 1, 2, \dots, \mathcal{M},$$
(26)

where  $\mathcal{R}_s$  denotes the error term in the space direction arising due to replacing v(x, t) with  $v_{\mathcal{N}}(x, t)$ .

Neglecting the error part, we obtain the fully discretized scheme of Equation (1) by the collocation method [32,33]. We choose the collocation points such that the stability is unchanged. So, we choose the collocation point of the form  $x_i$ , i = 1, 2, ..., N - 1, which are the roots of the *n*th degree Jacobi polynomials, and  $x_0, x_N$  are the boundary conditions. Thus, for  $(x_i, t_r) \in (0, 1) \times [0, \tau]$ , i = 1, ..., N; r = 1, ..., M, it holds that

$$\sum_{s_{1}=0}^{\mathcal{N}} \left[ \frac{[w(t_{r})]^{-1}}{\Gamma(2-\gamma)} \sum_{l=1}^{r} q_{l} [w(t_{l})c_{s_{1}}(t_{l})\mathcal{J}_{s_{1}}^{\alpha,\beta}(x_{i}) - w(t_{l-1})c_{s_{1}}(t_{l-1})\mathcal{J}_{s_{1}}^{\alpha,\beta}(x_{i})] \right]$$

$$= \sum_{s_{1}=0}^{\mathcal{N}} c_{s_{1}}(t_{r}) \frac{\Gamma(\alpha+\beta+s_{1}+3)}{\Gamma(\alpha+\beta+s_{1}+1)} \mathcal{J}_{s_{1}-2}^{(\alpha+2,\beta+2)}(x_{i}) + g(x_{i},t_{r}), r = 1,2,\ldots,\mathcal{M},$$
(27)

and the initial and boundary conditions become

$$\begin{cases} v_{\mathcal{N}}(x_{i},0) = \sum_{s=0}^{\mathcal{N}} c_{s_{1}}(0) \mathcal{J}_{s_{1}}^{\alpha,\beta}(x_{i}) = \eta_{1}(x_{i}), \\ v_{\mathcal{N}}(x_{0},t_{r}) = \sum_{s_{1}=0}^{\mathcal{N}} c_{s_{1}}(t_{r}) \mathcal{J}_{s_{1}}^{\alpha,\beta}(x_{0}) = \eta_{2}(t_{r}), \\ v_{\mathcal{N}}(x_{\mathcal{N}},t_{r}) = \sum_{s_{1}=0}^{\mathcal{N}} c_{s_{1}}(t_{r}) \mathcal{J}_{s_{1}}^{\alpha,\beta}(x_{\mathcal{N}}) = \eta_{3}(t_{r}). \end{cases}$$
(28)

In this way, from Equations (27)–(28) we have a system of (N + 1) linear difference equations in unknown coefficients  $c_{s_1}$ ,  $s_1 = 0, 1, 2...N$ . We can find the value of the unknown coefficients by solving the system of linear equations using any standard method. Hence, the approximate solution can be found from Equation (22).

#### 4. Error and Convergence Analysis

In this section, we discuss the error and convergence analysis of the proposed numerical method for Equation (1). We prove the error and convergence analysis analytically with the help of the following lemma and theorems.

**Lemma 2** ([32]). The truncation error  $\mathcal{R}_r$  defined by Equation (21) satisfies

$$\mathcal{R}_{r} \leq \left[\frac{1}{8w_{r}\Gamma(1-\gamma)} + \frac{\gamma}{2w_{r}\Gamma(3-\gamma)}\right] \max_{t_{0} \leq \eta \leq t_{r}} |\mathcal{U}^{''}(\eta)\mathcal{L}|\Delta t^{2-\gamma},$$
(29)

where  $U(\eta)$  is the approximating function,  $w_r$  is the weight function at node  $t_r$  for r = 1, 2... M, and  $\mathcal{L}$  is the Lipschitz constant on the interval  $[t_{l-1}, t_l]$ .

**Proof.** For the detailed proof of this lemma, we refer to [32].  $\Box$ 

**Theorem 1.** The error in approximation of the function v(x) by the first *m* terms of the series in Equation (16) is bounded by the sum of the absolute values of all the neglected coefficients in the series, i.e.,

$$\mathcal{E}_{\tau}(\mathcal{N}) = |v(x) - v_{\mathcal{N}}(x)| \le \sum_{i=m+1}^{\infty} |c_i|,$$
(30)

 $\forall v(x), \forall m, and x \in [0, 1].$ 

**Proof.** The proof is trivial since  $|\mathcal{J}_i^{\alpha,\beta}(x)| \leq 1, \forall x \in [0,1]$  and  $i \geq 0$ .  $\Box$ 

**Theorem 2.** Let v(x) be the square integrable function defined on [0,1] and  $|v(x)| \leq M_1$ , where  $M_1$  is constant. Then, the v(x) can be expanded with an infinite sum of Jacobi polynomials, and the infinite series converges to v(x) uniformly, i.e.,

$$v(x) = \sum_{i=0}^{\infty} c_i \mathcal{J}_n^{\alpha,\beta}(x), \tag{31}$$

where

$$|c_i| \leq rac{\mathcal{M}_1\Gamma(1+eta)}{\Gamma(2+lpha+eta)}rac{1}{i^3}, \ i>1,$$

and  $\mathcal{E}_m \to 0$ .

**Proof.** From Equations (16) and (18), we have

$$v_m(x) = \sum_{i=0}^m c_i \mathcal{J}_i^{\alpha,\beta}(x), \tag{32}$$

where  $c_i$  are the unknown coefficients. Furthermore, from Equation (17), we obtain

$$\begin{aligned} c_{i} &= \frac{1}{\mathcal{H}_{i}^{\alpha,\beta}} \int_{0}^{1} (x)^{\beta} (1-x)^{\alpha} v(x) \mathcal{J}_{i}^{\alpha,\beta}(x) dx, \\ c_{i}| &= \left| \frac{1}{\mathcal{H}_{i}^{\alpha,\beta}} \int_{0}^{1} (x)^{\beta} (1-x)^{\alpha} v(x) \mathcal{J}_{i}^{\alpha,\beta}(x) \right| dx, \\ &\leq \frac{\mathcal{M}_{1}}{\mathcal{H}_{i}^{\alpha,\beta}} \int_{0}^{1} \left| (x)^{\beta} (1-x)^{\alpha} \mathcal{J}_{i}^{\alpha,\beta}(x) \right| dx, \\ &\leq \frac{\mathcal{M}_{1}}{\mathcal{H}_{i}^{\alpha,\beta}} \frac{\Gamma(\alpha+i+1)}{i!\Gamma(\alpha+\beta+i+1)} \sum_{m=0}^{i} {i \choose m} \frac{\Gamma(\alpha+\beta+i+m+1)}{\Gamma(\alpha+m+1)} \int_{0}^{1} |x^{\beta} (1-x)^{\alpha} (x-1)^{m}| dx, \\ &\leq \frac{\mathcal{M}_{1}(2i+1+\alpha+\beta)\Gamma(i+1+\alpha+\beta)\Gamma(1+\beta)}{\Gamma(i+1+\beta)\Gamma(2+\alpha+\beta)} \frac{1}{i^{4}}, \\ &\leq \frac{\mathcal{M}_{1}\Gamma(1+\beta)}{\Gamma(2+\alpha+\beta)} \frac{1}{i^{3}}. \end{aligned}$$

Hence, the series  $v_m(x)$  converges to v(x) uniformly.  $\Box$ 

**Theorem 3.** Let h(t) be  $\mathcal{N}$  times differentiable function defined on interval  $[0, \tau]$ . Let  $v_{\mathcal{N}}(t) = \sum_{j_1}^{\mathcal{N}} c_{j_1} \mathcal{J}_{j_1}^{\alpha,\beta}(t)$  be the approximation of h(t), then

$$\|h(t) - v_{\mathcal{N}}(t)\| \le \frac{\mathcal{MS}^{n+1}}{((\mathcal{N}+1)!)} \sqrt{\mathcal{B}_{\tau}(1+\alpha, 1+\beta)},\tag{34}$$

where  $\mathcal{M} = \max_{t \in [0,\tau]} h^{\mathcal{N}+1}(t)$ ,  $\mathcal{S} = \max\{\tau - t_0, t_0\}$  and  $\mathcal{B}_{\tau}(1 + \alpha, 1 + \beta)$  denote the incomplete Beta function. At  $\tau = 1$ , it reduces to the standard Beta function.

**Proof.** By the Taylor series expansion, we have

$$h(t) = h(t_0) + h'(t_0)(t - t_0) + \dots + h^{\mathcal{N}}(t_0)\frac{(t - t_0)^{\mathcal{N}}}{\mathcal{N}!} + h^{\mathcal{N}+1}(t)\frac{(t - t_0)^{\mathcal{N}+1}}{(\mathcal{N}+1)!},$$
(35)

where  $t_0 \in [0, \tau]$  and  $\zeta \in [t_0, t]$ . Let

$$\mathcal{P}_{\mathcal{N}}(t) = f(t_0) + f'(t_0)(t - t_0) + \ldots + \frac{f^{\mathcal{N}}(t_0)(t - t_0)^{\mathcal{N}}}{\mathcal{N}!},$$
(36)

then

$$|h(t) - \mathcal{P}_{\mathcal{N}}(t)| = \left| h^{\mathcal{N}+1}(t) \frac{(t-t_0)^{\mathcal{N}+1}}{(\mathcal{N}+1)!} \right|.$$
(37)

Since, we assume that  $v_{\mathcal{N}}(t)$  is the best square approximation of h(t), we have

$$\begin{split} \|h(t) - v_{\mathcal{N}}(t)\|^{2} &\leq \|h(t) - \mathcal{P}_{\mathcal{N}}(t)\|^{2}, \\ &= \int_{0}^{\tau} w(t) [h(t) - \mathcal{P}_{\mathcal{N}}(t)]^{2} dt, \\ &= \int_{0}^{\tau} \left[ h^{\mathcal{N}+1}(t) \frac{(t-t_{0})^{\mathcal{N}+1}}{(\mathcal{N}+1)!} \right]^{2} dt, \\ &\leq \frac{\mathcal{M}^{2}}{((\mathcal{N}+1)!)^{2}} \int_{0}^{\tau} (t-t_{0})^{2n+2} w(t) dt, \\ &\leq \frac{\mathcal{M}^{2} \mathcal{S}^{2n+2}}{((\mathcal{N}+1)!)^{2}} \int_{0}^{\tau} (t)^{\beta} (1-t)^{\alpha} dt, \\ &= \frac{\mathcal{M}^{2} \mathcal{S}^{2n+2}}{((\mathcal{N}+1)!)^{2}} \mathcal{B}_{\tau}(1+\alpha, 1+\beta). \end{split}$$
(38)

Hence,

$$\|h(t) - v_{\mathcal{N}}(t)\| \le \frac{\mathcal{MS}^{n+1}}{((\mathcal{N}+1)!)} \sqrt{\mathcal{B}_{\tau}(1+\alpha, 1+\beta)}.$$
(39)

**Theorem 4.** Let v(x, t) be a continuous function satisfying the conditions (2) for any t, and g(x, t) is continuous. Assuming  $v_{\mathcal{N}}(x, t_r) = v_{\mathcal{N}}^r(x) = \sum_{s_1=0}^{\mathcal{N}} c_{s_1}(t_r) \mathcal{J}_{s_1}^{\alpha,\beta}(x)$  is the numerical approximation of the scheme (27), then the scheme (27) is unconditionally stable, and for any  $r \ge 0$ , it holds that

$$\|v_{\mathcal{N}}^{r}(x)\|_{L^{2}} \leq \frac{w_{0}}{w_{r}} \|v_{\mathcal{N}}^{0}(x)\|_{L^{2}} + \sum_{l=1}^{r-1} \frac{h_{l}}{w_{r}} \|g^{l}\|_{L^{2}} + \frac{\eta_{r}}{q_{r}w_{r}} \|g^{r}\|_{L^{2}}, \tag{40}$$

where  $g(x, t_r) = g^r(x)$ , and  $h_l = \left(\frac{1}{q_l} - \frac{1}{q_{l+1}}\right) \eta_l$ , l = 1, 2, ..., r - 1.

**Proof.** The proof of this theorem is similar to the Theorem 1 of [32]. In [32], the authors proved the stability for the time-fractional KdV equation. Here, we extend the proof for the time-fractional diffusion equation. To prove Theorem 4, we first rewrite Equation (26) over the summation up to time step  $t_{r-1}$  in discrete form. Thus, we have

$$\frac{1}{\eta_r}q_rw_rv(x,t_r) = \frac{1}{\eta_r} \left[ \sum_{l=1}^{r-1} (q_{l+1} - q_l)w_lv(x,t_l) + q_1w_0v(x,t_0) \right] + v''(x,t_r) + g(x,t_r), \quad (41)$$

where  $r = 1, 2, ... \mathcal{M}$ , and  $\eta_l = w_l \Gamma(2 - \gamma)$ .

Let  $w^{\alpha,\beta}(x) = x^{\beta}(1-x)^{\alpha}$ , and  $u^{r}_{\mathcal{N}-2}(x) = u_{\mathcal{N}-2}(x,t_{r})$  is the polynomial of  $\mathcal{N}-2$ degree satisfying  $v^{r}_{\mathcal{N}}(x) = u^{r}_{\mathcal{N}-2}(x)w^{\alpha,\beta}(x)$ . Multiplying both sides of Equation (41) by  $u_{\mathcal{N}-2}(x_{i},t_{r})w^{\alpha,\beta}(x_{i})$ , and taking the summation on *i* from 0 to  $\mathcal{N}$ , we have

$$\sum_{i=0}^{N} \left[ \frac{1}{\eta_{r}} q_{r} w_{r} v(x_{i}, t_{r}) \right] u_{\mathcal{N}-2}(x_{i}, t_{r}) w^{\alpha, \beta}(x_{i}) = \sum_{i=0}^{N} \frac{1}{\eta_{r}} \left[ \sum_{l=1}^{r-1} (q_{l+1} - q_{l}) w_{l} v(x_{i}, t_{l}) + q_{1} w_{0} v(x_{i}, t_{0}) \right] + \frac{1}{\eta_{r}} \left[ v''(x_{i}, t_{r}) + g(x_{i}, t_{r}) u_{\mathcal{N}-2}(x_{i}, t_{r}) w^{\alpha, \beta}(x_{i}) \right],$$

$$(42)$$

where  $w^{\alpha,\beta}(x_i)$  is the corresponding weight function. Since the degree of  $v_N^r(x)$  does not exceed N + 1, then from Equation (11),

$$(v_{\mathcal{N}}^r, u_{\mathcal{N}-2}^r)_{w^{\alpha,\beta}(x)} = (v_{\mathcal{N}}^r, v_{\mathcal{N}}^r).$$

$$(43)$$

It can be easily shown that

$$\int_0^1 v''(x,t_r) u_{\mathcal{N}-2}(x,t_r) w^{\alpha,\beta}(x,t_r) \, dx = \int_0^1 v''(x,t_r) v(x,t_r) w^{\alpha,\beta}(x,t_r) \, dx = 0.$$
(44)

Now, the discrete form of the Equation (42) at the nodes  $x_i$  can be rewritten as

$$q_r w_r \|v_{\mathcal{N}}^r(x)\|_{L^2} \le \sum_{l=1}^{r-1} (q_{l+1} - q_l) w_l \|v_{\mathcal{N}}^l(x)\|_{L^2} + q_1 w_0 \|v_{\mathcal{N}}^0(x)\|_{L^2} + \eta_r \|g^r(x)\|_{L^2}, \quad (45)$$

by using the Cauchy–Schwartz inequality and Lemma (1). The remaining part of the proof can be completed following similar steps to those shown in Theorem 1 of [32].  $\Box$ 

#### 5. Numerical Results

In this section, we provide two numerical examples to validate the presented finite difference–collocation method. In the given examples, we calculate the maximum absolute error (MAE), absolute error (AE), and the order of convergence (CO) for each example. With the help of the MAE and CO, we analyze the error and convergence analysis numerically. Furthermore, we have plotted the graphs of the numerical solutions by changing the various parameters of  $\gamma$ ,  $\alpha$ ,  $\beta$ , and scale function z(t). For the numerical simulations, we take the weight function w(t) = 1. All numerical simulations were performed with Mathematica software.

The MAE at time *t* is given by

$$\mathcal{E}_n(t) = \max_{0 \le x \le 1} |v(x,t) - v_{\mathcal{N}}(x,t)|, \tag{46}$$

and the order of convergence is defined by

$$CO = \frac{\log\left(\frac{\mathcal{E}_{n_1}(t)}{\mathcal{E}_{n_2}(t)}\right)}{\log\left(\frac{n_2}{n_1}\right)},\tag{47}$$

where v(x, t) and  $v_N(x, t)$  are the exact and approximate solutions, respectively.  $\mathcal{E}_{n_1}(t)$  and  $\mathcal{E}_{n_2}(t)$  are the MAEs for two consecutive values  $n_1$  and  $n_2$ .

**Example 1.** Here, we consider the generalized version of the problem given in [34] as

$$* \mathcal{D}_t^{\gamma} v(x,t) - \frac{x^2}{2} \frac{\partial^2 v(x,t)}{\partial x^2} = 0, \ t \in [0,\tau],$$
(48)

the initial and boundary conditions are given by

$$\begin{cases} v(x,0) = x^2, \ 0 \le x \le 1, \\ v(0,t) = 0, \ v(1,t) = e^{t+\gamma}, \ 0 \le t \le \tau. \end{cases}$$
(49)

The exact solution of Example (1) is  $x^2e^{t+\gamma}$ . This problem is solved for various values of  $\mathcal{N}$ ,  $\gamma$ , z(t), and t. In Tables 1 and 2, we compare the results obtained by our technique to the given methods in [35–37] at  $\gamma = 0$ . We observed that the results obtained by the present method (PM) provided a better approximation for this problem. In Table 3, we have discussed the MAE and CO for various values of  $\gamma$  and  $\mathcal{M}$ . Further, in Figure 1, we plotted the AE comparison graphs for different values of  $\gamma$  and observe that the numerical approximation showed good agreement with the exact solution. Figure 2 shows the behavior of the AEs for various values of  $\mathcal{N}$  with a fixed  $\gamma = 0.2$ . We observe from Figure 2 that the numerical solution at  $\mathcal{N} = 6, 8$  showed good agreement with the exact solution at

 $\gamma = 0.2$ . Finally, in Figure 3, we plotted the numerical solutions for the various values of  $\gamma = 0.1, 0.3, 0.5, 0.7, 0.9$  for a fixed value of  $\mathcal{N} = 5$ .

t	x	Method of [35]	Method of [36]	Method of [37]	<b>Present Method</b>
0.25	0.3	$1.312  imes 10^{-1}$	$1.346 imes10^{-1}$	$1.293  imes 10^{-1}$	<b>8.009</b> ×10 <sup>-2</sup>
	0.6	$4.957 imes10^{-1}$	$5.385 imes10^{-1}$	$5.175 imes10^{-1}$	$1.313 \times 10^{-2}$
•	0.9	$1.055  imes 10^{-1}$	$1.211  imes 10^0$	$1.164  imes 10^0$	<b>6.041</b> $\times 10^{-2}$
0.5	0.3	$1.685  imes 10^{-1}$	$1.795  imes 10^{-1}$	$1.695  imes 10^{-1}$	<b>6.342</b> $\times 10^{-2}$
	0.6	$6.303 imes10^{-1}$	$7.183 imes10^{-1}$	$6.780 imes10^{-1}$	<b>9.543</b> $\times 10^{-2}$
	0.9	$1.352  imes 10^0$	$1.616\times 10^{-1}$	$1.525\times 10^{-1}$	$5.315 \times 10^{-2}$
0.75	0.3	$2.118  imes 10^{-1}$	$2.313  imes 10^{-1}$	$2.154 imes10^{-1}$	<b>5.242</b> $\times 10^{-2}$
	0.6	$7.962  imes 10^{-1}$	$9.255 imes10^{-1}$	$8.618 imes10^{-1}$	<b>6.875</b> ×10 <sup>−2</sup>
	0.9	$1.733  imes 10^0$	$2.082  imes 10^0$	$1.939  imes 10^0$	<b>4.891</b> $\times 10^{-2}$
1	0.3	$2.645  imes 10^{-1}$	$2.909  imes 10^{-1}$	$2.687  imes 10^{-1}$	<b>4.349</b> $\times 10^{-2}$
	0.6	$9.745 imes10^{-1}$	$1.163 imes10^{0}$	$1.075  imes 10^0$	$4.802 \times 10^{-2}$
	0.9	$2.014 imes10^{0}$	$2.618 imes10^{0}$	$2.419 imes10^{0}$	$1.048 \times 10^{-2}$

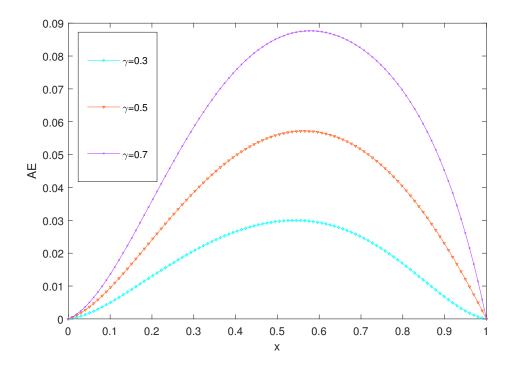
**Table 1.** Comparison of MAE for Example 1 with  $\gamma = 0.75$ , z(t) = t.

**Table 2.** Comparison of MAE for Example 1 with  $\gamma = 0.9$ , z(t) = t.

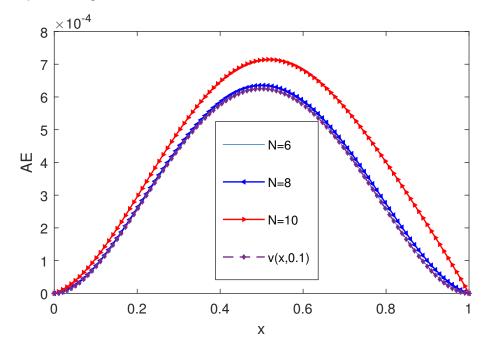
t	x	Method of [35]	Method of [36]	Method of [37]	Present Method
0.25	0.3	$1.122  imes 10^{-1}$	$1.218  imes 10^{-1}$	$1.210 imes10^{-1}$	<b>9.795</b> ×10 <sup>−2</sup>
	0.6	$4.762 imes10^{-1}$	$4.872 imes10^{-1}$	$4.841 imes10^{-1}$	$1.543  imes 10^{-1}$
•	0.9	$1.046  imes 10^0$	$1.096  imes 10^0$	$1.089  imes 10^0$	<b>5.303</b> $\times 10^{-3}$
0.5	0.3	$1.564 imes10^{-1}$	$1.588  imes 10^{-1}$	$1.567  imes 10^{-1}$	<b>7.852</b> ×10 <sup>−2</sup>
	0.6	$6.086 imes10^{-1}$	$6.355 imes10^{-1}$	$6.268 imes10^{-1}$	$1.129 \times 10^{-1}$
•	0.9	$1.342  imes 10^0$	$1.429  imes 10^0$	$1.410  imes 10^0$	<b>9.122</b> $\times 10^{-2}$
0.75	0.3	$1.9948\times 10^{-1}$	$2.041  imes 10^{-1}$	$1.998  imes 10^{-1}$	<b>6.677</b> ×10 <sup>−2</sup>
	0.6	$7.761 imes10^{-1}$	$8.165 imes10^{-1}$	$7.992 imes10^{-1}$	<b>9.517</b> $\times 10^{-2}$
•	0.9	$1.722 \times 10^0$	$1.837  imes 10^0$	$1.798  imes 10^0$	<b>5.475</b> $\times 10^{-2}$
1	0.3	$2.529  imes 10^{-1}$	$2.588  imes 10^{-1}$	$2.517 imes10^{-1}$	<b>5.719</b> ×10 <sup>-2</sup>
	0.6	$9.938 imes10^{-1}$	$1.035  imes 10^0$	$1.007  imes 10^0$	<b>6.471</b> $\times 10^{-2}$
	0.9	$2.144  imes 10^0$	$2.329  imes 10^0$	$2.265  imes 10^0$	$1.964 \times 10^{-2}$

**Table 3.** The CO and MAE for Example 1 with various values of  $\gamma$  and  $z(t) = t^2$ .

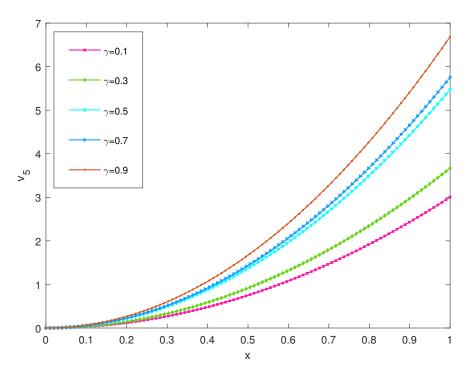
	$\gamma = 0.3$		$\gamma = 0.5$		$\gamma = 0.7$	
$\mathcal{M}$	MAE	CO	MAE of PM	CO	MAE of PM	CO
50	$2.637  imes 10^{-1}$		$4.921  imes 10^{-1}$		$7.994 imes10^{-1}$	
100	$9.246 imes10^{-2}$	1.617	$1.839 imes10^{-1}$	1.419	$3.310 imes10^{-1}$	1.263
200	$2.919 imes10^{-2}$	1.663	$6.782  imes 10^{-2}$	1.439	$1.380 imes10^{-1}$	1.270
400	$9.186 imes10^{-3}$	1.667	$2.464 imes10^{-2}$	1.460	$5.677  imes 10^{-2}$	1.282
800	$2.850  imes 10^{-3}$	1.688	$8.878  imes 10^{-3}$	1.473	$2.344  imes 10^{-2}$	1.275



**Figure 1.** Comparison of AE at t = 0.5,  $\mathcal{N} = 5$ , z(t) = t, and different values of  $\gamma$  for Example 1.



**Figure 2.** Plot of AE for different values of N at t = 0.1 and z(t) = t for Example 1.



**Figure 3.** Comparison of the numerical solution for different values of  $\gamma$  at t = 1 and  $z(t) = t^2$  for Example 1.

**Example 2.** Consider the following Example [34],

$$*\mathcal{D}_t^{\gamma}v(x,t) = \frac{\partial^2 v(x,t)}{\partial x^2} + g(x,t), \ t \in [0,\tau],$$
(50)

where

$$g(x,t) = 4\pi^{2}t^{2}\sin(2\pi x) + \frac{2t^{2-\gamma}\sin(2\pi x)}{(2-3\gamma+\gamma^{2})\Gamma(1-\gamma)},$$

with the initial and boundary conditions given by,

$$\begin{cases} v(x,0) = 0, \\ v(0,t) = 0, v(1,t) = 0. \end{cases}$$
(51)

The exact solution for this Example (2) is  $t^2 \sin(2\pi x)$ .

We shall apply the numerical scheme (26) to solve this problem (2) for different values of  $\mathcal{N}$  with z(t) = t varying the fractional order  $\gamma = 0.1, 0.3, 0.5, 0.7$ . We obtain the AEs at the grid points in the given domain, which are shown in Tables 4 and 5, respectively. The results presented in Tables 4 and 5 establish the convergence of the proposed method for different values of  $\gamma$ . In Table 6, we show the MAE by varying the different values of  $\gamma = 0.3, 0.5, 0.7$ and  $\mathcal{M}$ . Further, we show the CO for each value of  $\gamma$ , which proves the accuracy of the present method. In Figure 4, we compared the numerical solutions for various choices of  $\gamma$ with the exact solution known at  $\gamma = 0.2$ . In Figure 5, the solution graphs for different values of  $\mathcal{N}$  and plot of the exact solution (for  $\gamma = 0.2$ ) are shown. From Figures 4 and 5, we conclude that the numerical solution obtained by the proposed method converges to the exact solution. Finally, we compared our results with the existing method [34] in Table 7. We see that the proposed method gives better accuracy in approximating the numerical solutions.

	$\gamma = 0.1$			$\gamma = 0.3$		
x	$\mathcal{N}=5$	$\mathcal{N}=7$	$\mathcal{N}=9$	$\mathcal{N}=5$	$\mathcal{N}=7$	$\mathcal{N}=9$
0.1	$5.899 imes10^{-4}$	$4.786 imes10^{-5}$	$2.407 imes10^{-6}$	$5.801  imes 10^{-4}$	$4.707\times10^{-5}$	$2.352  imes 10^{-6}$
0.2	$3.927 imes10^{-4}$	$3.174 imes10^{-5}$	$1.694 imes10^{-6}$	$3.801 imes10^{-4}$	$3.074 imes10^{-5}$	$1.618 imes10^{-4}$
0.3	$2.403 imes10^{-4}$	$2.173 imes10^{-5}$	$1.126 imes10^{-6}$	$2.296 imes10^{-4}$	$2.087 imes10^{-5}$	$1.058 imes10^{-6}$
0.4	$1.376 imes10^{-4}$	$1.057  imes 10^{-5}$	$5.571 imes10^{-6}$	$1.315 imes10^{-4}$	$1.008  imes 10^{-5}$	$5.174 imes10^{-7}$
0.5	$1.051\times10^{-18}$	$7.952  imes 10^{-20}$	$3.281\times10^{-19}$	$1.233 imes10^{-4}$	$1.067\times10^{-18}$	$5.225  imes 10^{-19}$
0.6	$1.436 imes10^{-4}$	$1.045  imes 10^{-5}$	$5.560 imes10^{-7}$	$1.246 imes10^{-4}$	$1.000  imes 10^{-5}$	$5.186 imes10^{-7}$
0.7	$2.313 imes10^{-4}$	$2.343 imes10^{-5}$	$1.344 imes10^{-6}$	$2.378 imes10^{-4}$	$2.066 imes10^{-4}$	$1.077  imes 10^{-6}$
0.8	$3.567 imes10^{-4}$	$3.164 imes10^{-5}$	$1.678 imes10^{-6}$	$3.875 imes10^{-4}$	$3.099  imes 10^{-5}$	$1.623 imes10^{-6}$
0.9	$5.679\times10^{-4}$	$4.567\times10^{-5}$	$2.457\times 10^{-6}$	$5.112  imes 10^{-4}$	$4.888  imes 10^{-5}$	$2.399\times 10^{-6}$

**Table 4.** Comparison of AE for Example 2 at  $\gamma = 0.1, 0.3$  and various values of N.

**Table 5.** Comparison of AE for Example 2 at  $\gamma = 0.5, 0.7$  and various values of  $\mathcal{N}$ .

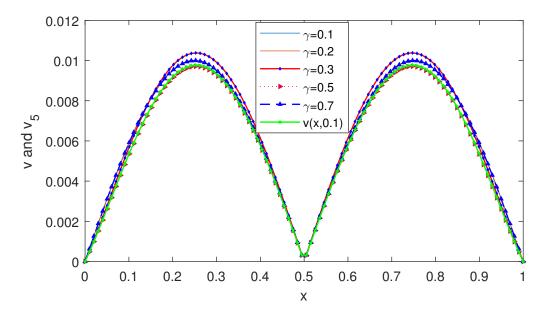
	$\gamma=$ 0.5			$\gamma=$ 0.7		
x	$\mathcal{N}=5$	$\mathcal{N}=7$	$\mathcal{N}=9$	$\mathcal{N}=5$	$\mathcal{N}=7$	$\mathcal{N}=9$
0.1	$3.386 imes10^{-5}$	$4.579 imes10^{-5}$	$2.194 imes10^{-6}$	$5.350 imes10^{-4}$	$4.407  imes 10^{-5}$	$2.406 imes10^{-6}$
0.2	$6.886 imes10^{-4}$	$2.914 imes10^{-5}$	$1.387 imes10^{-6}$	$3.230 imes10^{-4}$	$2.717 imes10^{-5}$	$1.694 imes10^{-6}$
0.3	$8.617 imes10^{-4}$	$1.953 imes10^{-5}$	$8.399 imes10^{-7}$	$1.815 imes10^{-4}$	$1.800  imes 10^{-5}$	$1.126 imes10^{-6}$
0.4	$5.455 imes10^{-4}$	$9.335 imes10^{-6}$	$3.863 imes10^{-7}$	$1.047  imes 10^{-4}$	$8.528  imes 10^{-6}$	$5.570 imes10^{-7}$
0.5	$1.191 imes10^{-18}$	$1.087\times10^{-18}$	$5.186 imes10^{-18}$	$6.447 imes10^{-19}$	$3.683\times10^{-18}$	$3.280  imes 10^{-19}$
0.6	$5.575 imes10^{-4}$	$9.435 imes10^{-6}$	$3.789 imes10^{-7}$	$1.046 imes10^{-4}$	$8.546 imes10^{-6}$	$5.580 imes10^{-7}$
0.7	$8.637 imes10^{-4}$	$1.944  imes 10^{-6}$	$8.457 imes10^{-7}$	$1.824 imes10^{-4}$	$1.890 imes10^{-5}$	$1.136 imes10^{-6}$
0.8	$6.745 imes10^{-4}$	$2.879\times10^{-5}$	$1.478  imes 10^{-6}$	$3.320  imes 10^{-4}$	$2.654 imes10^{-5}$	$1.794 imes10^{-6}$
0.9	$3.378\times 10^{-4}$	$4.543\times10^{-5}$	$2.148  imes 10^{-6}$	$5.458  imes 10^{-4}$	$4.568\times10^{-5}$	$2.451  imes 10^{-6}$

**Table 6.** The MAE and CO for Example 2 for various values of  $\gamma$  and  $\mathcal{M}$ .

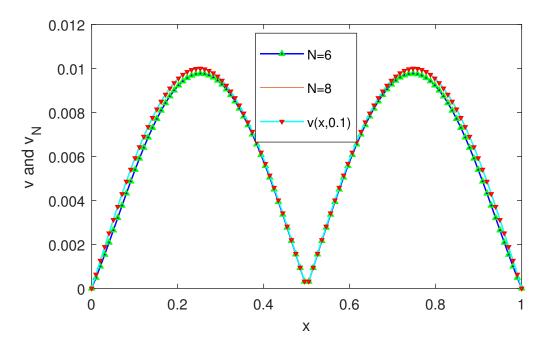
	$\gamma = 0.3$		$\gamma = 0.5$		$\gamma = 0.7$	
$\mathcal{M}$	MAE	СО	MAE of PM	СО	MAE of PM	CO
50 100 200 400 800	$\begin{array}{c} 1.475 \times 10^{-6} \\ 4.636 \times 10^{-6} \\ 1.425 \times 10^{-6} \\ 4.459 \times 10^{-7} \\ 1.387 \times 10^{-7} \end{array}$	1.667 1.701 1.676 1.685	$\begin{array}{l} 1.718 \times 10^{-6} \\ 6.336 \times 10^{-6} \\ 2.300 \times 10^{-6} \\ 8.228 \times 10^{-7} \\ 2.938 \times 10^{-7} \end{array}$	1.439 1.461 1.483 1.485	$\begin{array}{c} 3.746 \times 10^{-6} \\ 1.553 \times 10^{-6} \\ 6.385 \times 10^{-7} \\ 2.613 \times 10^{-7} \\ 1.065 \times 10^{-7} \end{array}$	1.271 1.282 1.289 1.296

**Table 7.** Comparison of the MAE of Example 2 with  $\gamma = 0.5$ .

$\mathcal{M}$	Present Method	Method [34]
2	$1.061  imes 10^{-4}$	$1.627  imes 10^{-1}$
4	$3.879  imes 10^{-5}$	$3.101  imes 10^{-2}$
6	$2.103 imes10^{-5}$	$1.140 imes10^{-2}$
8	$1.342 imes 10^{-5}$	$5.378  imes 10^{-3}$
10	$3.925  imes 10^{-6}$	$2.726  imes 10^{-3}$
12	$7.953  imes 10^{-7}$	$1.461 \times 10^{-3}$
14	$1.047 imes10^{-6}$	$8.187 imes10^{-4}$
16	$1.252 imes 10^{-6}$	$4.755 imes10^{-4}$



**Figure 4.** Comparison of the numerical and the exact solution at t = 0.1 and different values of  $\gamma$  for Example 2.



**Figure 5.** Plot of the numerical solutions for different values of N at t = 0.1 for Example 2.

#### 6. Conclusions

A numerical scheme for a new class of fractional diffusion equation was studied in this paper in which the time derivative was considered as the generalized fractional derivative. The scheme used the finite difference and collocation methods to find the numerical solution. The theoretical error and convergence analysis were also validated numerically. The numerical examples showed that the proposed method achieved high accuracy in comparison to other methods [34,36–38] presented recently. Author Contributions: Conceptualization, S.K. (Sandeep Kumar) and R.K.P.; methodology, S.K. (Sandeep Kumar), K.K. and R.K.P.; software, S.K. (Sandeep Kumar) and R.K.P.; validation, S.K. (Sandeep Kumar), K.K. and R.K.P., writing—original draft preparation, S.K. (Sandeep Kumar), K.K., R.K.P., S.K. (Shyam Kamal) and T.N.D.; writing—review and editing, R.K.P., S.K. (Shyam Kamal) and T.N.D.; supervision, R.K.P.; funding acquisition, R.K.P., S.K. (Shyam Kamal), and T.N.D. All authors have read and agreed to the published version of the manuscript.

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