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Study on Krasnoselskii's fixed point theorem for Caputo–Fabrizio fractional differential equations

Eiman¹, K. Shah^{1*}, M. Sarwar¹ and D. Baleanu^{2,3,4}

*Correspondence:

kamalshah408@gmail.com

¹Department of Mathematics,
University of Malakand, Khyber
Pakhtunkhwa, Pakistan

Full list of author information is
available at the end of the article

Abstract

This note is concerned with establishing existence theory of solutions to a class of implicit fractional differential equations (FODEs) involving nonsingular derivative. By using usual classical fixed point theorems of Banach and Krasnoselskii, we develop sufficient conditions for the existence of at least one solution and its uniqueness. Further, some results about Ulam–Hyers stability and its generalization are also discussed. Two suitable examples are given to demonstrate the results.

Keywords: Krasnoselskii's fixed point theorem; Caputo–Fabrizio fractional differential equations; Hyers–Ulam stability

1 Introduction

FODEs have many applications in real world problems; see [1–3]. The concerned area has been investigated from different aspects in the last several years. These investigations include the existence theory of solutions by the fixed point theory, numerical analysis and stability theory by taking Hadamard, Riemann–Liouville, Caputo, etc., type fractional derivatives (for details, see [4–7]). But recently another form of derivative, called nonsingular type, has attracted much attention from the researchers. The existence theory, together with stability results, has been very well investigated for other FODEs; for details, see [8–10]. The considered differential operator has been introduced in 2015 by Caputo and Fabrizio [11] (in short, we write it as (CFFD)), which replaces the singular kernel by a nonsingular kernel of exponential type. In this research work, we establish the existence theory for the following class of fractional differential equations involving the CFFD:

$$\begin{cases} {}_0^{\text{CF}}\mathbf{D}_x^\theta u(x) = f(x, u(x), {}_0^{\text{CF}}\mathbf{D}_x^\theta u(x)), & x \in [0, T] = \mathcal{J}, \\ u(0) = u_0, & u_0 \in \mathbb{R}, \end{cases} \quad (1)$$

where $\theta \in (0, 1]$, $f : \mathcal{J} \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$. The considered differential operator replaces the singular kernel by a nonsingular kernel of exponential type in (1). The mentioned operator has been observed to be more practical than the usual Caputo operator in some problems; for details, see [12–15].

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So in this paper, we are using the fixed point theory to obtain some results for the existence and uniqueness of a solution to the considered problem (1). Also the stability theory of Ulam–Hyers type has been properly investigated for ordinary FODEs. Some results in this regards can be traced back in [16–19]. In recent years some remarkable work has been carried out about the mentioend FODEs; see [20–24] Therefore in this article, we also developed some results about the stability for the proposed problem. Two proper examples are also given in the end.

2 Background materials

Some basic notions and results are provided bellow.

Definition 1 ([25, 26]) Letting $u \in H^1(\mathcal{J})$, where $H^1(0, T)$ is a Hilbert space, we define the nonsingular derivatives for $\theta \in (0, 1]$ as

$${}_0^{\text{CF}}\mathbf{D}_x^\theta u(x) = \frac{\mathbb{M}(\theta)}{1-\theta} \int_0^x u'(\eta) \exp\left(\frac{-\theta(x-\eta)}{1-\theta}\right) d\eta, \tag{2}$$

provided the integral on the right-hand side of (2) converges on $(0, \infty)$, where $\mathbb{M}(\theta)$ is a normalization function with $\mathbb{M}(0) = \mathbb{M}(1) = 1$. Further, if u does not exist in $H^1(\mathcal{J})$, then the listed derivative of fractional order is defined as

$${}_0^{\text{CF}}\mathbf{D}_x^\theta u(x) = \frac{\mathbb{M}(\theta)}{1-\theta} \int_0^x (u(x) - u(\eta)) \exp\left(\frac{-\theta(x-\eta)}{1-\theta}\right) d\eta, \tag{3}$$

provided that the integral on the right-hand side of (3) converges on $(0, \infty)$. Further, let $\lambda = \frac{1-\theta}{\theta}$, $\theta \in [0, 1]$, $\lambda \in [0, \infty]$, and then

$$\lim_{\lambda \rightarrow 0} \frac{1}{\lambda} \exp\left(-\frac{x-\eta}{\lambda}\right) = \delta(x-\eta).$$

Further,

$$\begin{aligned} \lim_{\theta \rightarrow 1} [{}_0^{\text{CF}}\mathbf{D}_x^\theta u(x)] &= \lim_{\theta \rightarrow 1} \frac{\mathbb{M}(\theta)}{1-\theta} \int_0^x u'(\eta) \exp\left(\frac{-\theta(x-\eta)}{1-\theta}\right) d\eta \\ &= \lim_{\lambda \rightarrow 0} \frac{\theta \mathbb{N}(\theta)}{\lambda} \int_0^x u'(\eta) \exp\left(-\frac{x-\eta}{\lambda}\right) d\eta \\ &= u(x), \end{aligned}$$

where $\mathbb{N}(\theta)$ is the corresponding normalization term of $\mathbb{M}(\theta)$ with the property $\mathbb{N}(0) = \mathbb{N}(\infty) = 1$.

Definition 2 ([25, 26]) The nonsingular kernel type fractional integral is given by

$${}_0^{\text{CF}}\mathbf{I}_x^\theta u(x) = \frac{(1-\theta)}{M(\theta)} u(x) + \frac{\theta}{\mathbb{M}(\theta)} \int_0^x u(\eta) d\eta, \tag{4}$$

provided that the integral on right-hand side converges on $(0, \infty)$. Further, if we set $\theta = 1$, then $\mathbb{M}(\theta) = 1$ in (4), and we get the following classical integral:

$$\lim_{\theta \rightarrow 1} [{}_0^{\text{CF}}\mathbf{I}_x^\theta u(x)] = \lim_{\theta \rightarrow 1} \left[\frac{(1-\theta)}{M(\theta)} u(x) + \frac{\theta}{\mathbb{M}(\theta)} \int_0^x u(\eta) d\eta \right] = \int_0^x u(\eta) d\eta.$$

Lemma 1 ([11]) *Let $y \in C[0, T]$, then the solution of FODE (5)*

$$\begin{aligned} {}_0^{\text{CF}}\mathbf{D}_x^\theta u(x) &= y(x), \quad x \in [0, T], 0 < \theta \leq 1, \\ u(0) &= u_0, \quad u_0 \in \mathbb{R} \end{aligned} \tag{5}$$

is given as

$$u(x) = u_0 + D_\theta [y(x) - y_0] + \bar{D}_\theta \int_0^x y(\eta) d\eta, \tag{6}$$

where $D_\theta = \frac{(1-\theta)}{\mathbb{M}(\theta)}$, $\bar{D}_\theta = \frac{\theta}{\mathbb{M}(\theta)}$.

Proof Using the definition of ${}_0^{\text{CF}}\mathbf{I}_x^\theta$, (5) implies that

$$u(x) = c + D_\theta y(x) + \bar{D}_\theta \int_0^x y(\eta) d\eta, \quad c \in \mathbb{R}. \tag{7}$$

Using the initial condition $u(0) = u_0$ and $y(0) = y_0 \in \mathbb{R}$, from (7), we get $c = u_0 - D_\theta y_0$. Hence by plugging the value of c in (7), we get (6). \square

Remark 1 Henceforth, for simplicity, we use ${}_0^{\text{CF}}\mathbf{D}_x^\theta u(x) = h_u(x)$ for the implicit term in our analysis. Further, for simplicity, we use $f(0, u(0), h_{\bar{u}}(0)) = f_0$.

3 Main work

Lemma 2 *Under the conditions of Lemma 1, the solution of (1) is given by*

$$u(x) = u_0 + D_\theta [f(x, u(x), h_u(x)) - f_0] + \bar{D}_\theta \int_0^x f(\eta, u(\eta), h_u(\eta)) d\eta. \tag{8}$$

To proceed further, we assume that

(C₁) There exist $L_f > 0$ and $0 < M_f < 1$ such that

$$|f(x, u, h_u) - f(x, \bar{u}, h_{\bar{u}})| \leq L_f |u - \bar{u}| + M_f |h_u - h_{\bar{u}}|$$

for all $u, \bar{u}, h_u, h_{\bar{u}} \in \mathbb{R}$.

Let $X = C(\mathcal{J})$ be a Banach space with norm $\|x\| = \max_{x \in \mathcal{J}} |u(x)|$.

Theorem 1 *Under the assumption (C₁), if the condition $(D_\theta + \bar{D}_\theta T) \frac{L_f}{1-M_f} < 1$ holds, then the considered problem (1) has a unique solution.*

Proof Define an operator $S : X \rightarrow X$ by using (8) as

$$Su(x) = u_0 + D_\theta [f(x, u(x), h_u(x)) - f_0] + \bar{D}_\theta \int_0^x f(\eta, u(\eta), h_u(\eta)) d\eta. \tag{9}$$

Then for any $u, \bar{u} \in X$, from (9), we have

$$\begin{aligned} \|Su - S\bar{u}\| &= \max_{x \in \mathcal{J}} |Su(x) - S\bar{u}(x)| \\ &= \max_{x \in \mathcal{J}} |D_\theta [f(x, u(x), h_u(x)) - f(x, \bar{u}(x), h_{\bar{u}}(x))]| \end{aligned}$$

$$\begin{aligned}
 & + D_\theta \int_0^x [f(\eta, u(\eta), h_u(\eta)) - f(\eta, \bar{u}(\eta), h_{\bar{u}}(\eta))] d\eta \Big| \\
 & \leq D_\theta \left(\frac{L_f}{1 - M_f} \right) \|u - \bar{u}\| + \bar{D}_\theta \left(\frac{TL_f}{1 - M_f} \right) \|u - \bar{u}\| \\
 & = [D_\theta + \bar{D}_\theta T] \frac{L_f}{1 - M_f} \|u - \bar{u}\|.
 \end{aligned}$$

Hence S is a contraction, therefore S has a unique fixed point. Hence the corresponding problem (1) has a unique solution. \square

Theorem 2 ([27]) *Let $E \subset X$ be a closed, convex, and nonempty subset of X , and suppose there exist two operators S_1, S_2 such that*

1. $S_1u_1 + S_2u_2 \in E$ for all $u_1, u_2 \in E$;
2. S_1 is a contraction and S_2 is compact and continuous.

Then there exists at least one solution $u \in E$ to the operator equation $S_1u + S_2u = u$.

For further analysis, let the given assumption hold:

(C₂) There exist constants $a_f, b_f, c_f > 0$ with $0 < c_f < 1$ such that

$$|f(x, u, v)| \leq a_f + b_f|u| + c_f|v|.$$

Theorem 3 *Under the assumption (C₂), if $0 < D_\theta \frac{L_f}{1 - M_f} < 1$ holds, then the considered problem (1) has at least one solution.*

Proof Let us define two operators from (8) as

$$S_1u(x) = u_0 + D_\theta [f(x, u(x), h_u(x)) - f_0] \tag{10}$$

and

$$S_2u(x) = \bar{D}_\theta \int_0^x f(\eta, u(\eta), h_{\bar{u}}(\eta)) d\eta. \tag{11}$$

Let us define a set $E = \{u \in X : \|u\| \leq r\}$. Since f is continuous, so is S_1 , and letting $u, \bar{u} \in E$, from (10), we have

$$\begin{aligned}
 \|S_1u - S_1\bar{u}\| & = \max_{x \in \mathcal{J}} |D_\theta (f(x, u(x), h_u(x)) - f(x, \bar{u}(x), h_{\bar{u}}(x)))| \\
 & \leq \frac{D_\theta L_f}{1 - M_f} \|u - \bar{u}\|.
 \end{aligned}$$

Hence S_1 is a contraction. Next to prove that S_2 is compact and continuous, for any $u \in E$, we have from (11)

$$\begin{aligned}
 \|S_2u\| & = \max_{x \in \mathcal{J}} |S_2u(x)| = \max_{x \in \mathcal{J}} \left| \bar{D}_\theta \int_0^x f(\eta, u(\eta), h_u(\eta)) d\eta \right| \\
 & \leq \frac{\bar{D}_\theta (a_f + b_f r)}{1 - c_f} = A,
 \end{aligned}$$

which implies that $\|S_2u\| \leq A$. Thus S_2 is bounded. Next, letting $x_1 < x_2$ in \mathcal{J} , we have

$$\begin{aligned} |S_2u(x_2) - S_2u(x_1)| &= \left| \bar{D}_\theta \int_0^{x_2} f(\eta, u(\eta), h_u(\eta)) d\eta - \bar{D}_\theta \int_0^{x_1} f(\eta, u(\eta), h_u(\eta)) d\eta \right| \\ &\leq \bar{D}_\theta \int_0^{x_2} |f(\eta, u(\eta), h_u(\eta))| d\eta + \bar{D}_\theta \int_0^{x_1} |f(\eta, u(\eta), h_u(\eta))| d\eta \\ &\leq \bar{D}_\theta \int_0^{x_2} \frac{(a_f + b_fr)}{1 - c_f} d\eta + \bar{D}_\theta \int_0^{x_1} \frac{(a_f + b_fr)}{1 - c_f} d\eta, \end{aligned}$$

which implies that

$$|S_2u(x_2) - S_2u(x_1)| \leq \bar{D}_\theta \left(\frac{a_f + b_fr}{1 - c_f} \right) (x_2 - x_1). \tag{12}$$

From (12), we see that if $x_1 \rightarrow x_2$, then the right-hand side of (12) goes to zero, so $|S_2u(x_2) - S_2u(x_1)| \rightarrow 0$ as $x_1 \rightarrow x_2$. Thus the operator defined in (11), S_2 , is continuous. Also $S_2(E) \subset E$, therefore S_2 is compact and, due to Arzelà–Ascoli theorem, S has at least one fixed point. Hence the corresponding problem has at least one solution. \square

4 Stability theory

In this section, we establish some results regarding stability of Ulam type. Before proceeding further, we give some notion and a definition:

Definition 3 The considered problem (1) is Ulam–Hyers stable if for any $\varepsilon > 0$ such that the inequality

$$\left| {}_0^{\text{CF}}\mathbf{D}_x^\theta u(x) - f(x, u(x), h_u(x)), {}_0^{\text{CF}}\mathbf{D}_x^\theta u(x) \right| < \varepsilon, \quad \forall x \in \mathcal{J},$$

holds, there exists a unique solution \bar{u} with a constant \mathcal{C}_f such that

$$|u(x) - \bar{u}(x)| \leq \mathcal{C}_f \varepsilon, \quad \forall x \in \mathcal{J}.$$

Further the mentioned problem will be generalized Ulam–Hyers stable if there exists a nondecreasing function $\vartheta : (0, 1) \rightarrow (0, \infty)$ such that

$$|u(x) - \bar{u}(x)| \leq \mathcal{C}_f \vartheta(\varepsilon), \quad \forall x \in \mathcal{J}$$

with $\vartheta(0) = 0$.

Also we state an important remark.

Remark 2 There exists a function $\ell(x)$ depending on $u \in X$ with $\ell(0) = 0$ and such that

1. $|\ell(x)| \leq \varepsilon, \forall x \in \mathcal{J};$
2. ${}_0^{\text{CF}}\mathbf{D}_x^\theta u(x) = f(x, u(x), h_u(x)) + \ell(x), \forall x \in \mathcal{J}.$

Lemma 3 *The solution of the given perturbed problem*

$$\begin{aligned} {}_0^{\text{CF}}\mathbf{D}_x^\theta u(t) &= f(x, u(x), h_u(x)) + \ell(x), \quad \forall x \in \mathcal{J}, \\ u(0) &= u_0 \end{aligned}$$

is given as

$$\begin{aligned}
 u(x) = & u_0 + D_\theta [f(x, u(x), h_u(x)) - f_0] + \bar{D}_\theta \int_0^x f(\eta, u(\eta), h_u(\eta)) d\eta \\
 & + D_\theta \ell(x) + \bar{D}_\theta \int_0^x \ell(\eta) d\eta, \quad \forall x \in \mathcal{J}.
 \end{aligned}
 \tag{13}$$

Moreover, the solution satisfies the following inequality:

$$\begin{aligned}
 & \left| u(x) - \left[u_0 + D_\theta [f(x, u(x), h_u(x)) - f_0] + \bar{D}_\theta \int_0^x f(\eta, u(\eta), h_u(\eta)) d\eta \right] \right| \\
 & \leq \Omega \varepsilon, \quad \forall x \in \mathcal{J},
 \end{aligned}
 \tag{14}$$

where $\Omega = D_\theta + \bar{D}_\theta T$.

Proof The solution (13) can be obtained easily by using Lemma 2. From it, it is obvious how to get result (14) using Remark 2. \square

Theorem 4 Under the assumptions of Lemma 3, the solution of the considered problem (1) is Ulam–Hyers stable and also generalized Ulam–Hyers stable if $\frac{L_f \Omega}{1 - M_f} < 1$.

Proof Let $u \in X$ be any solution of problem (1) and $\bar{u} \in X$ be the unique solution of the considered problem. Then take

$$\begin{aligned}
 \|u - \bar{u}\| = & \max_{x \in \mathcal{J}} \left| u - \left[u_0 + D_\theta [f(x, \bar{u}(x), h_{\bar{u}}(x)) - f_0] + \bar{D}_\theta \int_0^x f(\eta, \bar{u}(\eta), h_{\bar{u}}(\eta)) d\eta \right] \right| \\
 \leq & \max_{x \in \mathcal{J}} \left| u - \left[u_0 + D_\theta [f(x, u(x), h_u(x)) - f_0] + \bar{D}_\theta \int_0^x f(\eta, u(\eta), h_u(\eta)) d\eta \right] \right| \\
 & + \max_{x \in \mathcal{J}} |D_\theta [f(x, u(x), h_u(x)) - f(x, \bar{u}(x), h_{\bar{u}}(x))]| \\
 & + \max_{x \in \mathcal{J}} \bar{D}_\theta \int_0^x |f(\eta, u(\eta), h_u(\eta)) - f(\eta, \bar{u}(\eta), h_{\bar{u}}(\eta))| d\eta \\
 \leq & \Omega \varepsilon + \frac{\Omega L_f}{1 - M_f} \|u - \bar{u}\|.
 \end{aligned}
 \tag{15}$$

Hence from (15), we have

$$\|u - \bar{u}\| \leq \frac{\Omega}{1 - \frac{L_f \Omega}{1 - M_f}} \varepsilon.
 \tag{16}$$

Hence (16) yields that the solution is Ulam–Hyers stable. Further let $C_f = \frac{\Omega}{1 - \frac{L_f \Omega}{1 - M_f}}$ and suppose there exists a nondecreasing function $\vartheta \in C((0, 1), (0, \infty))$. Then from (16) we can write

$$\|u - \bar{u}\| \leq C_f \vartheta(\varepsilon), \quad \text{with } \vartheta(0) = 0.
 \tag{17}$$

Therefore (17) implies that the solution is also generalized Ulam–Hyers stable. \square

5 Application of our analysis

In this part of the paper, we test our obtained results on some problems given below.

Example 1 Take an implicit-type problem

$$\begin{cases} {}_0^{\text{CF}}\mathbf{D}_x^{\frac{1}{2}} u(x) = \frac{x^2}{10} + \frac{\sin |u(x)| + \sin |{}_0^{\text{CF}}\mathbf{D}_x^{\frac{1}{2}} u(x)|}{50+x^2}, & x \in [0, 1], \\ u(0) = 0. \end{cases} \tag{18}$$

Clearly, from (18), $T = 1$ and

$$f(x, u, h_u) = \frac{x^2}{10} + \frac{\sin |u(x)| + \sin |{}_0^{\text{CF}}\mathbf{D}_x^{\frac{1}{2}} u(x)|}{50 + x^2}$$

is continuous for all $x \in [0, 1]$. Further, let $u, \tilde{u}, h_u, h_{\tilde{u}} \in \mathbb{R}$, then one has

$$|f(x, u, h_u) - f(x, \tilde{u}, h_{\tilde{u}})| \leq \frac{1}{50} |u - \tilde{u}| + \frac{1}{50} |h_u - h_{\tilde{u}}|. \tag{19}$$

From (19), one has $L_f = \frac{1}{50}, M_f = \frac{1}{50}, \theta = \frac{1}{2}$. Also

$$|f(x, u(x), h_u(x))| \leq \frac{1}{10} + \frac{1}{50} |u(x)| + \frac{1}{50} |h_u(x)|.$$

Thus $a_f = \frac{1}{10}, b_f = c_f = \frac{1}{50}$, and then $D_\theta = \frac{1}{2}, \bar{D}_\theta = \frac{1}{2}, T = 1$, and $(D_\theta + \bar{D}_\theta T) \frac{L_f}{1-M_f} = \frac{1}{49} < 1$. Hence the conditions of Theorem 1 are satisfied, so (18) has a unique solution. Further, $\frac{D_\theta L_f}{1-M_f} = \frac{1}{98} < 1$, therefore the conditions of Theorem 3 also hold. Thus the results of Theorem 3 hold. Further, to verify Theorem 4, we see that $\Omega = 1, \Omega \frac{L_f}{1-M_f} = 0.0204 < 1$. Hence the solution of the given problem is Ulam–Hyers stable and, consequently, generalized Ulam–Hyers stable.

Example 2 Here to strengthen our analysis, we investigate another problem:

$$\begin{cases} {}_0^{\text{CF}}\mathbf{D}_x^{\frac{99}{100}} u(x) = \frac{1}{80+x^4} + \frac{u(x)}{1+|{}_0^{\text{CF}}\mathbf{D}_x^{\frac{99}{100}} u(x)|} + \frac{\exp(-3x) \cos |{}_0^{\text{CF}}\mathbf{D}_x^{\frac{99}{100}} u(x)|}{200+4x^2}, & x \in [0, 1], \\ u(0) = 1. \end{cases} \tag{20}$$

Clearly, from (20), we have $T = 1$ and

$$f(x, u(x), h_u(x)) = \frac{1}{80 + x^4} + \frac{u(x)}{1 + |{}_0^{\text{CF}}\mathbf{D}_x^{\frac{99}{100}} u(x)|} + \frac{\exp(-3x) \cos |{}_0^{\text{CF}}\mathbf{D}_x^{\frac{99}{100}} u(x)|}{200 + 4x^2}$$

is continuous for all $x \in [0, 1]$. Further, for $u, \tilde{u}, h_u, h_{\tilde{u}} \in \mathbb{R}$, one has

$$|f(x, u, h_u) - f(x, \tilde{u}, h_{\tilde{u}})| \leq \frac{1}{120} |u - \tilde{u}| + \frac{1}{200} |h_u - h_{\tilde{u}}|. \tag{21}$$

From (21), we take $L_f = \frac{1}{120}, M_f = \frac{1}{200}, \theta = \frac{99}{100}$. Also

$$|f(x, u(x), h_u(x))| \leq \frac{1}{80} + \frac{1}{120} |u(x)| + \frac{1}{200} |h_u(x)|.$$

Thus $a_f = \frac{1}{80}$, $b_f = \frac{1}{120}$, $c_f = \frac{1}{200}$, and then $D_\theta = \frac{1}{100}$, $\bar{D}_\theta = \frac{99}{100}$ with $T = 1$, and $(D_\theta + \bar{D}_\theta T) \frac{L_f}{1-M_f} = \frac{99}{5970} < 1$. Hence the conditions of Theorem 1 are satisfied, so (20) has a unique solution. Further, $\frac{D_\theta L_f}{1-M_f} = \frac{1}{11940} < 1$. Therefore the conditions of Theorem 3 also hold. Thus the results of Theorem 3 hold. Further, to verify Theorem 4, we see that $\Omega = 1$, $\Omega \frac{L_f}{1-M_f} = 0.0083752 < 1$. Hence the solution of the given problem is Ulam–Hyers stable and, consequently, generalized Ulam–Hyers stable.

6 Conclusion

The existence theory of solutions to nonsingular kernel-type FODEs has been framed. For the said theory, we have applied the usual Banach and Krasnoselskii fixed point theorems. Also some appropriate results about Ulam–Hyers and generalized Ulam–Hyers stability have been established by using the tools of nonlinear analysis. The obtained results have been testified by two interesting examples. To the best of our knowledge, the said results are new for FODEs involving CFFD. In the future, the above theory and analysis can be extended to more complicated and applicable problems of FODEs involving CFFD.

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The authors declare that they have no competing interests.

Authors' contributions

All authors equally contributed to this manuscript, read and approved the final version.

Author details

¹Department of Mathematics, University of Malakand, Khyber Pakhtunkhwa, Pakistan. ²Department of Mathematics, Cankaya University, Ankara, Turkey. ³Institute of Space Sciences, Bucharest, Romania. ⁴Department of Medical Research, China Medical University Hospital, China Medical University, Taichung, Taiwan.

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