



A numerical approach for variable-order fractional unified chaotic systems with time-delay

Shole Yaghoobi

Department of Mathematics, Lahijan Branch,
Islamic Azad University, Lahijan, Iran.
E-mail: sholeyaghoobi91@stumail.liau.ac.ir

Behrouz Parsa Moghaddam*

Department of Mathematics, Lahijan Branch,
Islamic Azad University, Lahijan, Iran.
E-mail: parsa@liau.ac.ir

Karim Ivaz

Faculty of Mathematical Sciences,
University of Tabriz, Tabriz, Iran.
E-mail: ivaz@tabriz.ac.ir

Abstract This paper proposes a new computational scheme for approximating variable-order fractional integral operators by means of finite element scheme. This strategy is extended to approximate the solution of a class of variable-order fractional nonlinear systems with time-delay. Numerical simulations are analyzed in the perspective of the mean absolute error and experimental convergence order. To illustrate the effectiveness of the proposed scheme, dynamical behaviors of the variable-order fractional unified chaotic systems with time-delay are investigated in the time domain.

Keywords. Variable-order fractional calculus, Finite element scheme, Unified chaotic systems.

2010 Mathematics Subject Classification. 26A33, 34K37, 74H65, 37N30, 74S05.

1. INTRODUCTION

The growth of practical applications in the use of fractional calculus has attracted the attention of many engineers and researchers. The advantages of using fractional operators have been shown in the literature [5, 7, 25, 27, 28, 33]. For instance, it has been shown that the behavior of viscoelastic materials can be correctly described by a fractional model with a small number of model parameters compared to using conventional integer-order models with a large number of model parameters [9, 11, 16]. In addition, it has been shown that the fractional-order controllers are more sophisticated than regular integer-order controllers due to employing more control parameters [12].

In the past two decades, many scientists have been aware of the potential use of

Received: 13 September 2017 ; Accepted: 10 July 2018.

* Corresponding author.

chaotic dynamics in engineering applications, such as electrical engineering, information processing, secure communications. In [15], the existence of chaos in fractional-order systems is studied. Following this idea, many other fractional order chaotic systems have been introduced, such as fractional order Chua [40], Lorenz [43], Chen [24], financial [38], Qi [52], Rabinovich-Fabrikant [45], Rössler [26], a chaotic fractional damped-driven pendulum [8] and Liu [13] systems. One of the most important chaotic systems is the fractional unified chaotic system. Unified chaotic system is a chaotic system which changes between Lorenz, Lü and Chen chaotic systems family with parameter changes [53].

Fractional delay chaotic systems as a generalization of the delay chaotic systems belong to a wider class of the fractional functional systems that the derivative of the unknown function at a certain time is expressed in terms of the value of the function at the previous times. Moreover, the next state of the systems depends not only upon their present state but also upon all of their past states. Recently, variable-order (VO) fractional calculus has been used to describe hereditary processes in a more efficient way in comparison to fixed order (FO) fractional calculus. Furthermore, the advantages of using VO fractional ordinary and partial differential equations compared to FO fractional calculus have been revealed in different applications such as modeling of many mechanical, electrical, physiological and hormonal control systems [6, 14, 19, 22, 31, 32, 34, 39, 46]. Moreover, new numerical techniques for the FO and VO fractional dynamic systems with time-delay have become a strong topic to be considered [1, 2, 3, 4, 10, 21, 30, 35, 37, 48, 49].

The paper is organized as follows. In Section 2, a brief review of the VO fractional calculus including the different types of VO fractional operators is presented. In Section 3, we design an efficient approach for the VO fractional integral based on finite element scheme. In Section 4, we apply the proposed scheme to the VO fractional unified chaotic systems with time-delay. In Section 5, we outline the main conclusions.

2. PRELIMINARIES AND PROBLEM STATEMENT

We assume that the function $y(t)$ is $\kappa - 1$ times continuously differentiable and that $y^{(\kappa)}(t)$ is once integrable, where $t \in \mathbb{R}^+$ and κ is an arbitrary positive integer. Let us consider $0 \leq \kappa - 1 < \alpha(t) \leq \kappa$. We consider the following definitions.

Definition 2.1 ([44]). Let $y(t)$ be a piecewise continuous function in $(0, \infty)$ and integrable in any finite subinterval of $[0, \infty)$. For any $t > 0$ and any complex function $\alpha(\cdot, \cdot)$ with $\text{Re}\{\alpha(\cdot, \cdot)\} > 0$, the left-sided VO fractional Riemann-Liouville integral of $y(t)$ is defined by

$${}_{0+}^{\nu(\cdot)} \mathcal{J}_t^{\alpha(\cdot, \cdot)} y(t) = \int_{0+}^t \frac{1}{\Gamma(\alpha(t, \zeta))} (t - \zeta)^{\alpha(t, \zeta) - 1} y(\zeta) d\zeta, \tag{2.1}$$

where $\zeta > 0$ and $\Gamma(\cdot)$ denotes the Gamma function.

Definition 2.2 ([44]). The κ -th derivative of (2.1) defines the left-sided VO fractional derivative of $y(t)$, given by

$${}_{0+}^{\nu(\cdot)} \mathcal{D}_t^{\alpha(\cdot, \cdot)} y(t) = \int_{0+}^t \frac{(t - \zeta)^{\kappa - \alpha(t, \zeta) - 1}}{\Gamma(\kappa - \alpha(t, \zeta))} y^{(\kappa)}(\zeta) d\zeta, \tag{2.2}$$



where $0 \leq \kappa - 1 < \alpha(\cdot, \cdot) \leq \kappa$ and $\zeta > 0$.

There are two main types of VO fractional derivative formulations that emerge from various choices of the arguments of $\alpha(t, \zeta)$ as follows in the two definitions.

Definition 2.3. The VO fractional derivative type 1 denoted by $(\nu 1)$ is defined by

$${}_{0+}^{\nu 1} \mathcal{D}_t^{\alpha(\cdot)} y(t) = \frac{1}{\Gamma(\kappa - \alpha(t))} \int_{0+}^t \frac{y^{(\kappa)}(\zeta) d\zeta}{(t - \zeta)^{\alpha(t)+1-\kappa}}, \quad \kappa - 1 < \alpha(t) \leq \kappa. \quad (2.3)$$

Definition 2.4. The VO fractional derivative type 2 denoted by $(\nu 2)$ is defined by

$${}_{0+}^{\nu 2} \mathcal{D}_t^{\alpha(\cdot)} y(t) = \int_{0+}^t \frac{1}{\Gamma(\kappa - \alpha(\zeta))} \frac{y^{(\kappa)}(\zeta) d\zeta}{(t - \zeta)^{\alpha(\zeta)+1-\kappa}}, \quad \kappa - 1 < \alpha(t) \leq \kappa. \quad (2.4)$$

The underlying concepts, the characteristics of these operators and their application are discussed in [29, 47].

3. DISCRETIZATION OF THE VO FRACTIONAL INTEGRALS

Throughout the paper, we always assume $y(t)$ a smooth function defined on $[a, T]$, along with the notations $t_j = a + jh$, $y(t_j) = y_j$ and $\alpha(t_j) = \alpha_j$, $j = 0, 1, \dots, [\frac{T-a}{h}]$, where h denotes the uniform step size and $[x]$ takes the integer part of x , being the maximum integer that does not exceed x .

In this section, we present discretization of the VO fractional integral. Then, we apply proposed scheme to solve a class of VO fractional differential equation with time-delay.

3.1. Discretization of the VO Fractional Integral. For the time instant t_j , $j = 1, \dots, N - 1$, we need to calculate

$${}_{a+}^{\nu(\cdot)} \mathcal{J}_{t_j}^{\alpha(\cdot, \cdot)} y(t) = \int_{a+}^{t_j} \frac{1}{\Gamma(\alpha(\cdot, \cdot))} (t_j - \zeta)^{\alpha(\cdot, \cdot)-1} y(\zeta) d\zeta, \quad (3.1)$$

where ζ is an auxiliary variable belong to the interval $[a, t_j]$.

If $\alpha(t, \zeta) = \alpha(t)$, then

$$\begin{aligned} {}_{a+}^{\nu 1} \mathcal{J}_{t_j}^{\alpha(\cdot)} y(t) &= \int_{a+}^{t_j} \frac{1}{\Gamma(\alpha_j)} (t_j - \zeta)^{\alpha_j-1} y(\zeta) d\zeta \\ &= \frac{1}{\Gamma(\alpha_j)} \sum_{k=0}^{j-1} \int_{t_k}^{t_{k+1}} (t_k - \zeta)^{\alpha_j-1} y(\zeta) d\zeta. \end{aligned}$$

Alternatively, taking compound trapezoidal quadrature will yield

$$\begin{aligned} {}_{a+}^{\nu 1} \mathcal{J}_{t_j}^{\alpha(\cdot)} y(t) &\approx \frac{1}{\Gamma(\alpha_j)} \sum_{k=0}^{j-1} \frac{y_k + y_{k+1}}{2} \int_{t_k}^{t_{k+1}} (t_k - \zeta)^{\alpha_j-1} d\zeta \\ &= \sum_{k=0}^{j-1} \frac{y_k + y_{k+1}}{2\Gamma(\alpha_j + 1)} ((t_{j+1} - t_k)^{\alpha_j} - (t_{j+1} - t_{k+1})^{\alpha_j}). \end{aligned}$$



Therefore

$${}^{\nu_1}_{0+} \mathcal{J}_{t_j}^{\alpha(\cdot)} y(t) \approx \sum_{k=0}^{j-1} \frac{y_k + y_{k+1}}{2\Gamma(\alpha_j + 1)} ((t_{j+1} - t_k)^{\alpha_j} - (t_{j+1} - t_{k+1})^{\alpha_j}). \tag{3.2}$$

Moreover, if $\alpha(t, \zeta) = \alpha(\zeta)$, then

$$\begin{aligned} {}^{\nu_2}_{a+} \mathcal{J}_{t_j}^{\alpha(\cdot)} y(t) &= \int_{a+}^{t_j} \frac{1}{\Gamma(\alpha(\zeta))} (t_j - \zeta)^{\alpha(\zeta)-1} y(\zeta) d\zeta \\ &= \sum_{k=0}^{j-1} \frac{1}{\Gamma(\alpha_k)} \int_{t_k}^{t_{k+1}} (t_k - \zeta)^{\alpha_k-1} y(\zeta) d\zeta. \end{aligned}$$

Alternatively, taking compound trapezoidal quadrature will yield

$$\begin{aligned} {}^{\nu_2}_{a+} \mathcal{J}_{t_j}^{\alpha(\cdot)} y(t) &\approx \sum_{k=0}^{j-1} \frac{y_k + y_{k+1}}{2\Gamma(\alpha_k)} \int_{t_k}^{t_{k+1}} (t_k - \zeta)^{\alpha_k-1} d\zeta \\ &= \sum_{k=0}^{j-1} \frac{y_k + y_{k+1}}{2\Gamma(\alpha_k + 1)} ((t_{j+1} - t_k)^{\alpha_k} - (t_{j+1} - t_{k+1})^{\alpha_k}), \end{aligned}$$

hence

$${}^{\nu_2}_{0+} \mathcal{J}_{t_j}^{\alpha(\cdot)} y(t) \approx \sum_{k=0}^{j-1} \frac{y_k + y_{k+1}}{2\Gamma(\alpha_k + 1)} ((t_{j+1} - t_k)^{\alpha_k} - (t_{j+1} - t_{k+1})^{\alpha_k}). \tag{3.3}$$

3.2. Indirect algorithm for VO fractional differential equation with time-delay. In this subsection, we consider the following initial value problem (IVP) for VO fractional differential equation with time-delay:

$$\begin{cases} {}^{\nu(\cdot)}_{0+} \mathcal{D}_t^{\alpha(t)} y(t) = f(t, y(t), y(t - \tau)), & t > 0, \\ y(t) = \phi(t), & -\tau \leq t \leq 0, \end{cases} \tag{3.4}$$

where $\kappa - 1 < \alpha(t) \leq \kappa$, τ is the delay time and $\phi(t)$ is the history function defined on the interval $t \in [-\tau, 0]$. The existence and uniqueness of solution for Eq. (3.4) investigated by Parsa et al. [30].

It is easily noted that Eq. (3.4) can be transformed to Abel-Volterra integral equation

$$y(t) = T_{\kappa-1}[y; 0](t) + {}^{\nu(\cdot)}_{0+} \mathcal{J}_t^{\alpha(\cdot)} f(t, y(t), y(t - \tau)), \tag{3.5}$$

where

$$T_{\kappa-1}[y; 0](t) = \sum_{j=0}^{\kappa-1} \phi^{(j)}(0) \frac{t^j}{j!},$$

and

$${}^{\nu(\cdot)}_{0+} \mathcal{J}_t^{\alpha(\cdot)} f(t, y(t), y(t - \tau)) = \int_{0+}^t \frac{1}{\Gamma(\alpha(\cdot, \cdot))} (t - \zeta)^{\alpha(\cdot, \cdot)-1} f(\zeta, y(\zeta), y(\zeta - \tau)) d\zeta.$$

For solving (3.5) on $[0, T]$, the interval $[-\tau, T]$ is divided to $m + n$ subintervals, where m and n are integers such that $m = \frac{\tau}{h}$, $n = \frac{T}{h}$ and $t_j = jh$, $j = -m, -m +$



$1, \dots, -1, 0, 1, \dots, n$.

The discretized version of (3.5) is given as

$$y_n = T_{\kappa-1}[y; 0](t_n) + \int_{0+}^{t_n} \frac{1}{\Gamma(\alpha(\cdot, \cdot))} (t - \zeta)^{\alpha(\cdot, \cdot) - 1} f(\zeta, y(\zeta), y(\zeta - \tau)) d\zeta. \quad (3.6)$$

Applying the approximation formulas, Eq. (3.2) and Eq. (3.3), to the above equation yields, respectively

$$y_n = T_{\kappa-1}[y; 0](t_n)$$

$$+ \sum_{j=0}^{n-1} \frac{f(t_j, y_j, y_{j-m}) + f(t_{j+1}, y_{j+1}, y_{j+1-m})}{2\Gamma(\alpha_n + 1)} ((t_{n+1} - t_j)^{\alpha_n} - (t_{n+1} - t_{j+1})^{\alpha_n}), \quad (3.7)$$

and

$$y_n = T_{\kappa-1}[y; 0](t_n)$$

$$+ \sum_{j=0}^{n-1} \frac{f(t_j, y_j, y_{j-m}) + f(t_{j+1}, y_{j+1}, y_{j+1-m})}{2\Gamma(\alpha_j + 1)} ((t_{n+1} - t_j)^{\alpha_j} - (t_{n+1} - t_{j+1})^{\alpha_j}). \quad (3.8)$$

For these schemes, since both side of Eqs. (3.7) and (3.8) include the unknown variable y_n , and due to the non-linearity of the function f , it is often difficult to derive y_n . Therefore, to achieve a better approximate solution, we substitute a predicted value y_n into the righthand side of (3.4).

Let y_n^p be the predicted value. We use VO fractional Adams-Bashforth scheme [30] to drive the predicted value

$$y_n^p = \sum_{j=0}^{\kappa-1} \phi^{(j)}(0) \frac{t_n^j}{j!} + \sum_{j=0}^n c_{j,n} f(t_j, y_j, y_{j-m}), \quad (3.9)$$

where

$$c_{j,n} = \frac{h^{\alpha_j}}{\Gamma(\alpha_j + 1)} ((n - j)^{\alpha_j} - (n - j - 1)^{\alpha_j}), \quad 0 \leq j \leq n.$$

Ultimately, by replacing y_n^p in the righthand side of (3.4) by (3.5) gives

$$\begin{aligned} y_n &= \sum_{j=0}^{\kappa-1} \phi^{(j)}(0) \frac{t_n^j}{j!} \\ &+ \frac{f(t_{n-1}, y_{n-1}, y_{n-1-m}) + f(t_n, y_n^p, y_{n-m})}{2\Gamma(\alpha_n + 1)} ((t_{n+1} - t_{n-1})^{\alpha_n} - (t_{n+1} - t_n)^{\alpha_n}) \\ &+ \sum_{j=0}^{n-2} \frac{f(t_j, y_j, y_{j-m}) + f(t_{j+1}, y_{j+1}, y_{j+1-m})}{2\Gamma(\alpha_n + 1)} ((t_{n+1} - t_j)^{\alpha_n} - (t_{n+1} - t_{j+1})^{\alpha_n}), \end{aligned} \quad (3.10)$$



and

$$\begin{aligned}
 y_n &= \sum_{j=0}^{\kappa-1} \phi^{(j)}(0) \frac{t_n^j}{j!} \\
 &+ \frac{f(t_{n-1}, y_{n-1}, y_{n-1-m}) + f(t_n, y_n^p, y_{n-m})}{2\Gamma(\alpha_{n-1} + 1)} ((t_{n+1} - t_{n-1})^{\alpha_{n-1}} - (t_{n+1} - t_n)^{\alpha_{n-1}}) \\
 &+ \sum_{j=0}^{n-2} \frac{f(t_j, y_j, y_{j-m}) + f(t_{j+1}, y_{j+1}, y_{j+1-m})}{2\Gamma(\alpha_j + 1)} ((t_{n+1} - t_j)^{\alpha_j} - (t_{n+1} - t_{j+1})^{\alpha_j}).
 \end{aligned}
 \tag{3.11}$$

4. NUMERICAL ILLUSTRATIVE EXAMPLES

In this section, the computational efficiency and the accuracy of the proposed scheme are analyzed in the view point of the mean absolute error (MAE) and the experimental convergence order (ECO) defined as

$$MAE = \frac{1}{N} \sum_{i=1}^N |y_i^N - y_{2i}^{2N}|,
 \tag{4.1}$$

and

$$ECO = \log_h(MAE),
 \tag{4.2}$$

where y_i^N and y_{2i}^{2N} are the approximate values of $y(t_i)$, N represents the number of interior mesh points and h denotes the uniform step size. The numeric computations are performed using Maple v18 and the results generated with a desktop PC including one AMD Athlon 64 X2 Dual Core Processor 5200+@2.6 GHz. For measuring the computational cost, we compute the CPU time with units in seconds.

Example 4.1. Let $y(t) = J_0(t)$ be a Bessel function of the first kind. Then we get:

$${}_{0+}^{\nu_1} \mathcal{I}_t^{\alpha(t)} y(t) = \frac{t^{\alpha(t)} {}_1F_2([\frac{1}{2}], [1 + \frac{1}{2}\alpha(t), \frac{1}{2} + \frac{1}{2}\alpha(t)]; -\frac{1}{4}t^2)}{\Gamma(\alpha(t) + 1)}, \quad Re(\alpha(t)) \geq 0,
 \tag{4.3}$$

where ${}_pF_q(a_1, \dots, a_p; b_1, \dots, b_q; t)$ denotes the generalized hypergeometric function.

In Example 4.1, it is assumed $T = 1$. The performance of proposed algorithms are studied by integration of $y(t) = J_0(t)$ which is shown in Tables 1 and 2. The results show that reducing h increases the accuracy but increases CPU time which was expected. The expressions of the FO fractional integrals of $y(t)$ with $\alpha_k = 3 - t_k$, $t_k = 0.1k$, $k = 0, \dots, 10$, and the ν_1 - and ν_2 -type fractional integrals $y(t)$ with $\alpha(t) = 3 - t$. The expression of ν_1 -type fractional integral can be constructed by the expressions of the FO fractional integral for different values of α_k .

Fig. 1 shows that the expression of ν_1 -type fractional integral at time t_k intersects the equivalent expression given by FO fractional integral when $\alpha_k = 3 - t_k$.



FIGURE 1. Comparison of the exact expression (23) with $\alpha_k = 3 - 0.1t_k$, $k = 0, \dots, 10$, and the numerical approximations of the $\nu 1$ - and $\nu 2$ -types of VO fractional integrals of $y(t) = J_0(t)$, with proposed algorithms, for $\alpha(t) = 2 - t$ and step size $h = 0.01$.

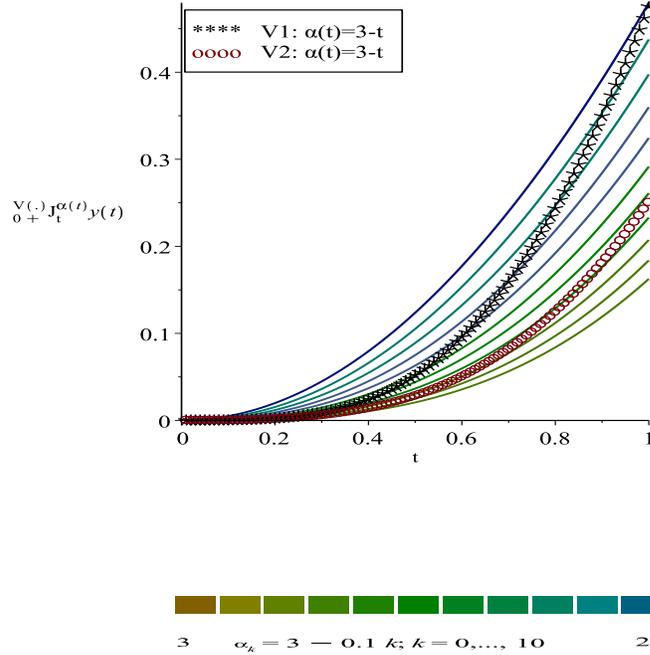


TABLE 1. Example 4.1: The MAE^\dagger , ECO^\dagger and CPU time (sec) for the VO ($\nu 1$ -type) fractional integral of the function $y(t) = J_0(t)$ by using the proposed algorithm, Eq.(6), for several values of $\alpha(t)$ and different step sizes h in $[0, 1]$.

Step size	$\alpha(t) = 3 - 0.5t$			$\alpha(t) = 4 - 0.25 \cos(\pi t)$		
	MAE^\dagger	ECO^\dagger	CPU time	MAE^\dagger	ECO^\dagger	CPU time
$h = 0.01$	4.94×10^{-4}	1.653	1.342	4.29×10^{-5}	2.184	1.544
$h = 0.005$	2.45×10^{-4}	1.569	5.054	2.12×10^{-5}	2.031	5.195
$h = 0.0025$	1.22×10^{-4}	1.504	20.233	1.05×10^{-5}	1.913	20.872

4.1. **Application of the proposed algorithms for VO fractional unified chaotic systems with time-delay.** Recently, the Lorenz chaotic system has been extended to the unified chaotic systems which includes the Chen and Lü systems [50]. These



TABLE 2. Example 4.1: The MAE, ECO and CPU time (sec) for the VO ($\nu 2 - type$) fractional integral of the function $y(t) = J_0(t)$ by using the proposed algorithm, Eq.(7), for several values of $\alpha(t)$ and different step sizes h in $[0, 1]$.

Step size	$\alpha(t) = 3 - 0.5t$			$\alpha(t) = 4 - 0.25 \cos(\pi t)$		
	MAE	ECO	CPU time	MAE	ECO	CPU time
$h = 0.01$	1.90×10^{-4}	1.861	1.669	3.24×10^{-5}	2.245	1.872
$h = 0.005$	9.40×10^{-5}	1.751	6.521	1.63×10^{-5}	2.082	7.270
$h = 0.0025$	4.67×10^{-5}	1.664	32.011	8.16×10^{-6}	1.956	32.058

three chaotic systems, corresponding to different sets of system parameter values, are topologically different. Moreover, these systems are described by the following differential equations:

$$\begin{cases} {}_{0+}^{\nu(\cdot)} \mathcal{D}_t^{\alpha(t)} x(t) = (25\lambda + 10)(y(t) - x(t - \tau_x)), \\ {}_{0+}^{\nu(\cdot)} \mathcal{D}_t^{\beta(t)} y(t) = (28 - 35\lambda)x(t) - x(t)z(t) + (29\lambda - 1)y(t - \tau_y), \\ {}_{0+}^{\nu(\cdot)} \mathcal{D}_t^{\gamma(t)} z(t) = x(t)y(t) - \frac{(8+\lambda)}{3}z(t - \tau_z), \end{cases} \quad (4.4)$$

with initial conditions

$$x(t_1) = x_0, \quad y(t_2) = y_0, \quad z(t_3) = z_0,$$

where $t_1 \in [-\tau_x, 0]$, $t_2 \in [-\tau_y, 0]$, $t_3 \in [-\tau_z, 0]$, $0 < \alpha(t), \beta(t), \gamma(t) \leq 1$, $\lambda \in [0, 1]$ is a parameter, and $\tau_x, \tau_y, \tau_z \geq 0$ represent the delay terms for the x, y and z variables, respectively. When $\lambda = 0$, it is reduced to the VO fractional Lorenz system with time-delay; while when $\lambda = 1$, it becomes the VO fractional Chen system with time-delay, and when $\lambda = 0.8$, it is the VO fractional Lü system with time-delay. Further, when $0 < \lambda < 0.8$, system (4.4) is classified as generalized VO fractional Lorenz system with time-delay, and when $0.8 < \lambda < 1$, it is called generalized VO fractional Chen system with time-delay.

A comparison of the three chaotic attractors shows a significant difference between the VO fractional Lorenz, Chen and Lü systems with time-delay. It can be seen the chaotic systems can be transformed into limit cycles or stable orbits with suitable choice of delay and variable-order parameters.

Model 4.1. The Lorenz oscillator is a three-dimensional dynamical system that exhibits chaotic flow. The FO Lorenz system is described in [41, 54]. In this subsection, we consider the following VO fractional Lorenz system with time-delay as

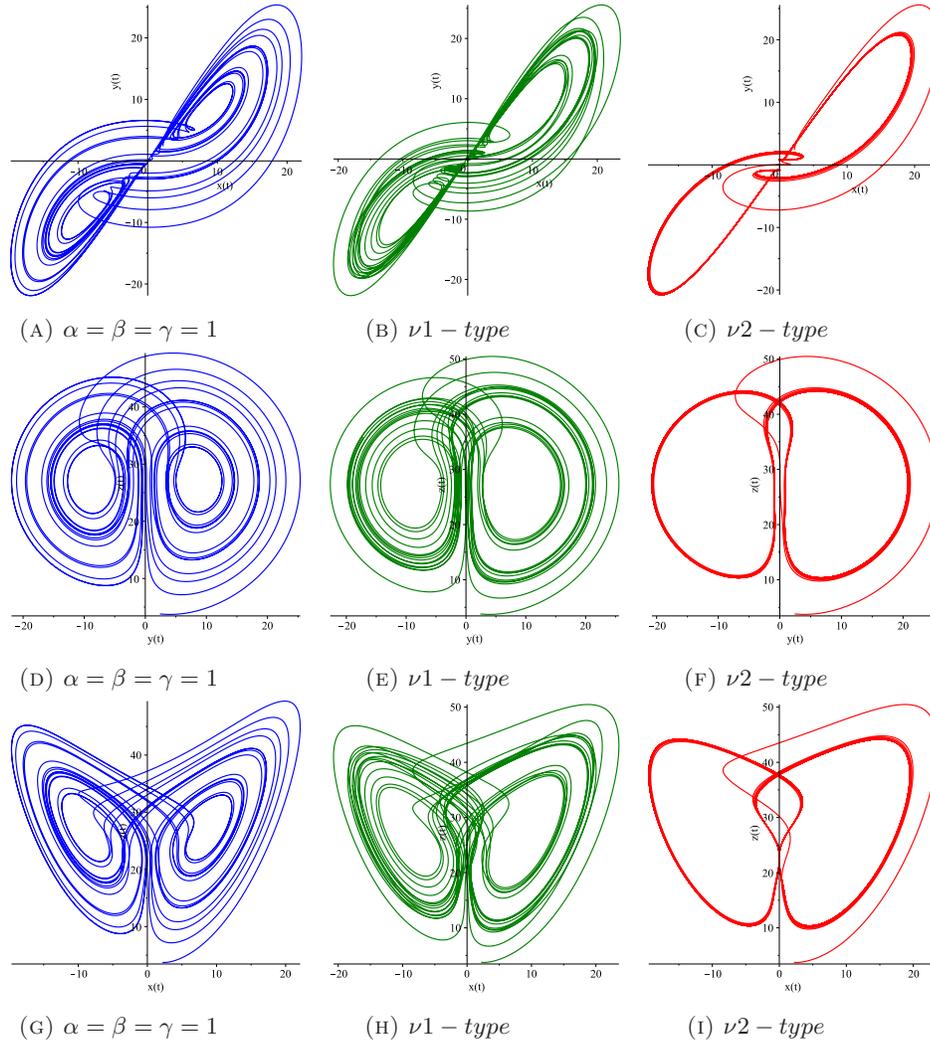
$$\begin{cases} {}_{0+}^{\nu(\cdot)} \mathcal{D}_t^{\alpha(t)} x(t) = 10(y(t) - x(t - \tau_x)), \\ {}_{0+}^{\nu(\cdot)} \mathcal{D}_t^{\beta(t)} y(t) = 28x(t) - x(t)z(t) - y(t - \tau_y), \\ {}_{0+}^{\nu(\cdot)} \mathcal{D}_t^{\gamma(t)} z(t) = x(t)y(t) - \frac{8}{3}z(t - \tau_z), \end{cases} \quad (4.5)$$

with initial conditions

$$x(t_1) = 2.2, \quad y(t_2) = 2.4, \quad z(t_3) = 3.8,$$



FIGURE 2. Phase portrait of VO fractional Lorenz system with time-delay, with $T = 20$, $\tau_x = \tau_y = \tau_z = 0.05$, $\alpha(t) = 0.9 + 0.005t$, $\beta = \gamma = 1$ and step size $h = 0.004$.



where $t_1 \in [-\tau_x, 0]$, $t_2 \in [-\tau_y, 0]$, $t_3 \in [-\tau_z, 0]$ and $0 < \alpha(t), \beta(t), \gamma(t) \leq 1$.

In Figure 2, we depict the phase solutions of the Eq. (4.5) using proposed scheme for showing dynamical behavior of system with $\tau_x = \tau_y = \tau_z = 0.05$, $T = 20$ and step size $h = 0.004$ for $\alpha(t) = 0.9 + 0.005t$ and $\beta = \gamma = 1$.

Model 4.2. The Chen's system is another a simple three-dimensional autonomous system, that is not topologically equivalent to Lorenz system and which has a chaotic



attractor as well [23, 51]. The FO Chen’s system is described in [17, 36].

We Consider the following VO fractional Chen system with time-delay as

$$\begin{cases} {}_{0+}^{\nu(\cdot)}\mathcal{D}_t^{\alpha(t)}x(t) = 35(y(t) - x(t - \tau_x)), \\ {}_{0+}^{\nu(\cdot)}\mathcal{D}_t^{\beta(t)}y(t) = -7x(t) - x(t)z(t) + 28y(t - \tau_y), \\ {}_{0+}^{\nu(\cdot)}\mathcal{D}_t^{\gamma(t)}z(t) = x(t)y(t) - 3z(t - \tau_z), \end{cases} \quad (4.6)$$

initial conditions are same as Model 4.1.

In model 4.2, we assume that $\alpha(t) = 1$, $\beta(t) = 0.9 + 0.005t$, $\gamma(t) = 0.8 + 0.01t$ and $T = 20$. Furthermore, we let $\tau_x = 0.005$, $\tau_y = 0.025$ and $\tau_z = 0.25$. The phase portraits of the numerical solutions of (4.6) using proposed schemes are shown in Figure 3.

Model 4.3. The Lü system is known as a bridge between the Lorenz and Chen systems. Its fractional version is studied in [18, 20, 42]. We Consider the following VO fractional Lü system with time-delay as

$$\begin{cases} {}_{0+}^{\nu(\cdot)}\mathcal{D}_t^{\alpha(t)}x(t) = 30(y(t) - x(t - \tau_x)), \\ {}_{0+}^{\nu(\cdot)}\mathcal{D}_t^{\beta(t)}y(t) = -x(t)z(t) + 22.2y(t - \tau_y), \\ {}_{0+}^{\nu(\cdot)}\mathcal{D}_t^{\gamma(t)}z(t) = x(t)y(t) - \frac{8.8}{3}z(t - \tau_z), \end{cases} \quad (4.7)$$

With initial conditions similar to Model 4.1. In Figure 4, we depict the phase solutions of the Eq. (4.7) using proposed algorithms with $\tau_x = 0.008$, $\tau_y = 0.01$, and $\tau_z = 0.1$, $T = 20$ and step size $h = 0.004$ for $\alpha(t) = 0.95 + 0.0025t$, $\beta(t) = 1$ and $\gamma(t) = 0.85 + 0.0075t$.

5. CONCLUSION

In this paper, a new numerical discretization formula was introduced and implemented for approximating the VO fractional integral based on a finite element scheme. By adopting the approximation formula, we obtained a predictor-corrector scheme for the numerical solution of a class of VO fractional differential equations with time-delays. The VO fractional unified chaotic systems with time-delay were solved by proposed algorithms and the results were analyzed using phase portraits. Moreover, the results revealed that VO fractional operators can act as a modulation parameter that are useful for a better describing and chaos controlling of dynamic systems with time-delay.



FIGURE 3. Phase portrait of VO fractional Chen system with time-delay, with $T = 20$, $\tau_x = 0.005$, $\tau_y = 0.025$, $\tau_z = 0.25$, $\alpha(t) = 1$, $\beta(t) = 0.9 + 0.005t$, $\gamma(t) = 0.8 + 0.01t$ and step size $h = 0.004$.

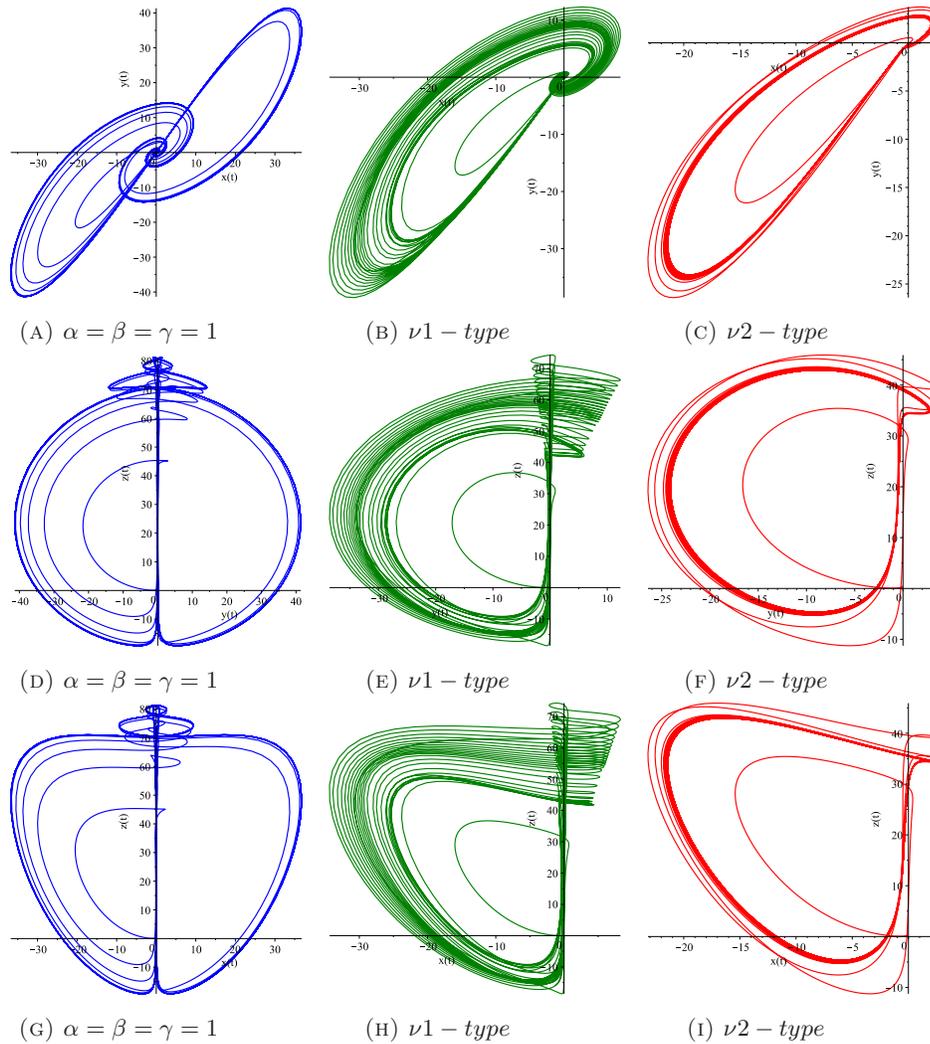
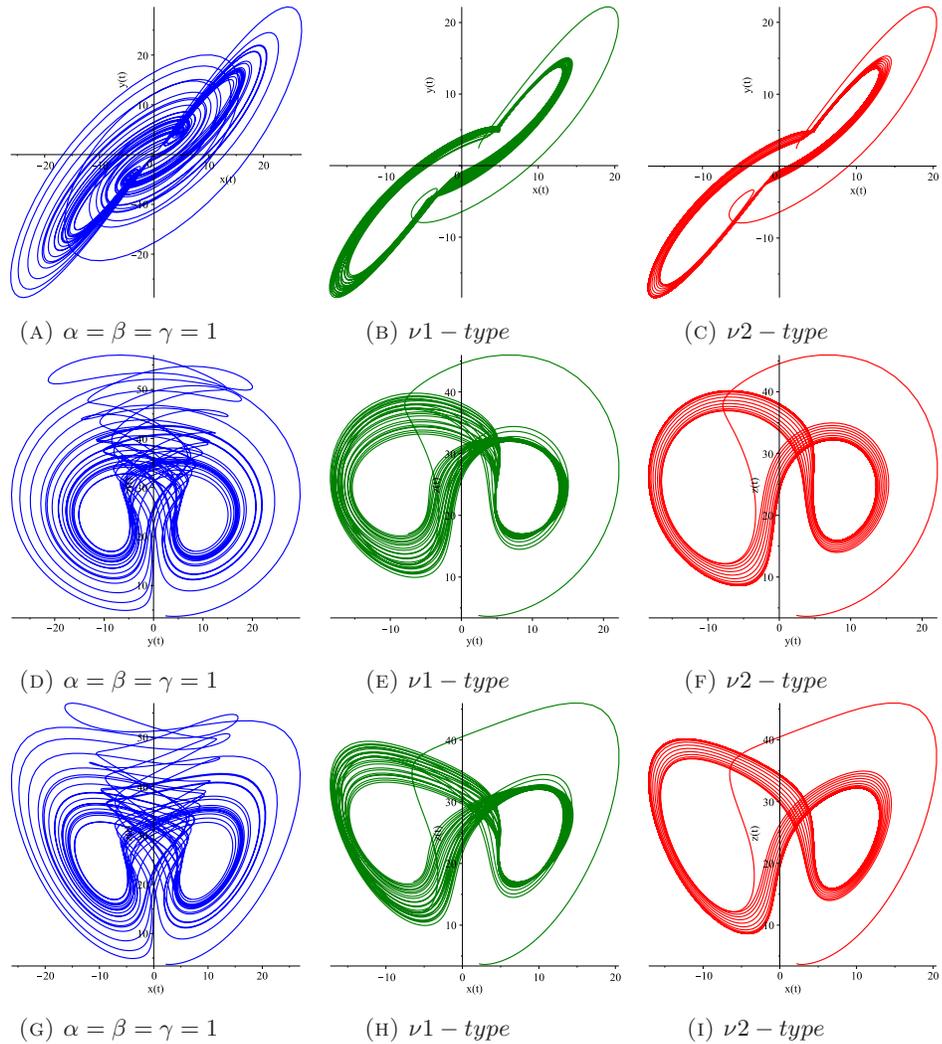


FIGURE 4. Phase portrait of VO fractional Lü system with time-delay, with $T = 20$, $\tau_x = 0.008$, $\tau_y = 0.001$, $\tau_z = 0.1$, $\alpha(t) = 0.95 + 0.0025t$, $\beta(t) = 1$, $\gamma(t) = 0.85 + 0.0075t$ and step size $h = 0.004$.



REFERENCES

- [1] A. H. Bhrawy and M. A. Zaky, *Numerical simulation for two-dimensional variable-order fractional nonlinear cable equation*, *Nonlinear Dynamics*, *80*(1-2) (2015), 101–116. DOI 10.1007/s11071-014-1854-7.
- [2] A. H. Bhrawy and M. A. Zaky, *Highly accurate numerical schemes for multi-dimensional space variable-order fractional Schrödinger equations*, *Computers & Mathematics with Applications*, *73*(6) (2017), 1100–1117. DOI 10.1016/j.camwa.2016.11.019.
- [3] A. H. Bhrawy and M. A. Zaky, *An improved collocation method for multi-dimensional space-time variable-order fractional Schrödinger equations*, *Applied Numerical Mathematics*, *111* (2017), 197–218. DOI 10.1016/j.apnum.2016.09.009.
- [4] S. Bhalekar and V. Daftardar-Gejji, *Fractional ordered Liu system with time-delay*, *Communications in Nonlinear Science and Numerical Simulation*, *15*(8) (2010), 2178–2191. DOI 10.1016/j.cnsns.2009.08.015.
- [5] E. A. Butcher, A. Dabiri, and M. Nazari, *Transition curve analysis of linear fractional periodic time-delayed systems via explicit harmonic balance method*, *Journal of Computational and Nonlinear Dynamics*, *11*(4) (2015), 041005. DOI 10.1115/1.4031840.
- [6] C. F. M. Coimbra, *Mechanics with variable-order differential operators* *Annalen Der Physik*, *12*(1112) (2003), 692–703. DOI 10.1002/andp.200310032.
- [7] A. Dabiri, M. Nazari, and E. A. Butcher, *Explicit harmonic balance method for transition curve analysis of linear fractional periodic time-delayed systems*, *IFAC-PapersOnLine*, *48*(12) (2015), 39–44. DOI 10.1016/j.ifacol.2015.09.350.
- [8] A. Dabiri, E. A. Butcher, and M. Nazari, *Chaos analysis and control in fractional-order systems using fractional Chebyshev collocation method*, ASME 2016 International Mechanical Engineering Congress & Exposition (IMECE), Phoenix, AZ, Nov 11–17, 2016.
- [9] A. Dabiri, E. A. Butcher, and M. Nazari, *One-dimensional impact problem in fractional viscoelastic models*, ASME 2016 International Design Engineering Technical Conferences & Computers and Information in Engineering Conference (IDETC/CIE), Charlotte, NC, Aug 21-24, 2016.
- [10] A. Dabiri and E. A. Butcher, *Efficient modified Chebyshev differentiation matrices for fractional differential equations*, *Communications in Nonlinear Science and Numerical Simulation*, *50* (2017), 284–310. DOI 10.1016/j.cnsns.2017.02.009.
- [11] A. Dabiri, M. Nazari, and E. A. Butcher, *Coefficient of restitution in fractional viscoelastic compliant impacts using fractional Chebyshev collocation*, *Journal of Sound and Vibration*, *388* (2017), 230–244.
- [12] A. Dabiri, E. A. Butcher, M. Poursina, and M. Nazari, *Optimal Periodic-gain Fractional Delayed State Feedback Control for Linear Fractional Periodic Time-delayed Systems*, *IEEE Transactions on Automatic Control*, 2017. DOI 10.1109/TAC.2017.2731522.
- [13] V. Daftardar-Gejji and S. Bhalekar, *Chaos in fractional ordered Liu system*, *Computers & Mathematics with Applications*, *59*(3) (2010), 1117–1127. DOI 10.1016/j.camwa.2009.07.003.
- [14] G. Diaz and C. F. M. Coimbra, *Nonlinear dynamics and control of a variable-order oscillator with application to the van der Pol equation*, *Nonlinear Dynamics*, *56*(1-2) (2008), 145–157. DOI 10.1007/s11071-008-9385-8.
- [15] I. Grigorenko and E. Grigorenko, *Chaotic Dynamics of the Fractional Lorenz System*, *Physical Review Letters*, *91*(3) (2003). DOI 10.1103/physrevlett.91.034101.
- [16] N. Heymans and J. C. Bauwens, *Fractal rheological models and fractional differential equations for viscoelastic behavior*, *Rheologica Acta*, *33*(3) (1994), 210–219. DOI 10.1007/bf00437306.
- [17] Q. Huang, C. Dong, and Q. Chen, *Control of the Fractional-Order Chen Chaotic System via Fractional-Order Scalar Controller and Its Circuit Implementation*, *Mathematical Problems in Engineering*, *2014* (2014), 1–9. DOI 10.1155/2014/698507.
- [18] H. Jia and Y. Wu, *Fractional-order generalized augmented L system and its application in image encryption*, *Civil, Architecture and Environmental Engineering*, *2* (2017). DOI 10.1201/9781315116242-72.



- [19] Y. L. Kobelev, L. Y. Kobelev, and Y. L. Klimontovich, *Statistical physics of dynamic systems with variable memory*, Doklady Physics, *48*(6) (2003), 285–289. DOI 10.1134/1.1591315.
- [20] T. Z. Li and Y. Wang, *Hyperchaos in the Fractional-Order L System and its Synchronization*, Advanced Materials Research, *905* (2014), 464–468. DOI 10.4028/www.scientific.net/amr.905.464.
- [21] H. Liu and J. Yang, *Sliding-Mode Synchronization Control for Uncertain Fractional-Order Chaotic Systems with Time Delay*, Entropy, *17*(6) (2015), 4202–4214. DOI 10.3390/e17064202.
- [22] C. F. Lorenzo and T. T. Hartley, *variable-order and distributed order fractional operators*, Nonlinear dynamics, *29*(1–4) (2002), 57–98.
- [23] J. H. Lü and G. R. Chen, *A new Chaotic attractor coined*, International Journal of Bifurcation and Chaos, *12*(03) (2002), 659–661. DOI 10.1142/s0218127402004620.
- [24] J. G. Lü and G. Chen, *A note on the fractional-order Chen system*, Chaos, Solitons & Fractals, *27*(3) (2006), 685–688.
- [25] J. A. T. Machado, *Fractional order description of DNA*, Applied Mathematical Modelling, *39*(14) (2015), 4095–4102. DOI 10.1016/j.apm.2014.12.037.
- [26] K. Moaddy, I. Hashim, and S. Momani, *Non-standard finite difference schemes for solving fractional-order Rössler chaotic and hyperchaotic systems*, Computers & Mathematics with Applications, *62*(3) (2011), 1068–1074. DOI 10.1016/j.camwa.2011.03.059.
- [27] B. P. Moghaddam and A. Aghili, *A numerical method for solving linear non-homogenous fractional ordinary differential equation*, Applied Mathematics & Information Sciences, *6* (2012), 441–445.
- [28] B. P. Moghaddam and Z. S. Mostaghim, *A novel matrix approach to fractional finite difference for solving models based on nonlinear fractional delay differential equations*, Ain Shams Engineering Journal, *5*(2) (2014), 585–594. DOI 10.1016/j.asej.2013.11.007
- [29] B. P. Moghaddam and J. A. T. Machado, *Extended algorithms for approximating variable-order fractional derivatives with applications*, Journal of Scientific Computing, *71*(3) (2016), 1351–1374. DOI 10.1007/s10915-016-0343-1.
- [30] B. P. Moghaddam, S. Yaghoobi, and J. A. Tenreiro Machado, *An Extended Predictor–Corrector Algorithm for Variable-Order Fractional Delay Differential Equations*, Journal of Computational and Nonlinear Dynamics, *11*(6) (2016). DOI 10.1115/1.4032574.
- [31] B. P. Moghaddam and J. A. T. Machado, *SM-Algorithms for approximating the variable-order fractional derivative of high order*, Fundamenta Informaticae, *151*(1-4) (2017), 293–311. DOI 10.3233/fi-2017-1493.
- [32] B. P. Moghaddam and J. A. T. Machado, *A computational approach for the solution of a class of variable-order fractional integro-differential equations with weakly singular kernels*, Fractional Calculus and Applied Analysis, *20*(4) (2017), 1023-1042. doi:10.1515/fca-2017-0053
- [33] B. P. Moghaddam and Z. S. Mostaghim, *Modified finite difference method for solving fractional delay differential equations*, Boletim Da Sociedade Paranaense de Matemtica, *35*(2) (2017), 49. DOI 10.5269/bspm.v35i2.25081.
- [34] B. P. Moghaddam, J. A. T. Machado, and H. Behforooz, *An integro quadratic spline approach for a class of variable-order fractional initial value problems*, Chaos, Solitons & Fractals, *102* (2017), 354–360. DOI 10.1016/j.chaos.2017.03.065.
- [35] C. I. Muresan and E. H. Dulf, *Fractional order IMC based controller for time delay systems*, AIP Publishing LLC, 2015. DOI 10.1063/1.4913154.
- [36] A. A. Oumate, K. Zourmba, B. Gambo, and A. Mohamadou, *Synchronization of the fractional-order Chen system and its circuit implementation*, Far East Journal of Dynamical Systems, *28*(3) (2016), 205–220. DOI 10.17654/ds028030205.
- [37] M. A. Pakzad and S. Pakzad, *Stability criteria for a generator excitation system with fractional-order controller and time delay*, 2017 American Control Conference (ACC), 2017. DOI doi:10.23919/acc.2017.7963752.
- [38] I. Pan, S. Das, and S. Das, *Multi-objective active control policy design for commensurate and incommensurate fractional order chaotic financial systems*, Applied Mathematical Modelling, *39*(2) (2015), 500–514. DOI 10.1016/j.apm.2014.06.005.



- [39] H. T. C. Pedro, M. H. Kobayashi, J. M. C. Pereira, and C. F. M. Coimbra, *variable-order modeling of diffusive-convective effects on the oscillatory flow past a sphere*, IFAC Proceedings Volumes, *39*(11) (2006), 454–459. DOI 10.3182/20060719-3-pt-4902.00077.
- [40] I. Petráš, *A note on the fractional-order Chua's system*, Chaos, Solitons & Fractals, *38*(1) (2008), 140–147. DOI 10.1016/j.chaos.2006.10.054
- [41] W. Qiao, *Chaos Control in the Fractional-Order Lorenz System with Random Parameter*, Applied Mechanics and Materials, *278–280* (2013), 1423–1426. DOI 10.4028/www.scientific.net/amm.278-280.1423.
- [42] K. Rabah, S. Ladaci, and M. Lashab, *State feedback with fractional $PI^\lambda D^\lambda$ control structure for fractional L chaos stabilization*, 2016 8th International Conference on Modelling, Identification and Control (ICMIC), 2016. DOI 10.1109/icmic.2016.7804252
- [43] M. Roohi, M. P. Aghababa, and A. R. Haghghi, *Switching adaptive controllers to control fractional-order complex systems with unknown structure and input nonlinearities*, Complexity, *21*(2) (2014), 211–223. DOI 10.1002/cplx.21598.
- [44] S. G. Samko and B. Ross, *Integration and differentiation to a variable fractional order*, Integral Transforms and Special Functions, *1*(4) (1993), 277–300.
- [45] M. Srivastava, S. K. Agrawal, K. Vishal, and S. Das, *Chaos control of fractional order Rabinovich-Fabrikant system and synchronization between chaotic and chaos controlled fractional order Rabinovich-Fabrikant system*, Applied Mathematical Modelling, *38*(13) (2014), 3361–3372. DOI 10.1016/j.apm.2013.11.054.
- [46] H. Sun, W. Chen, and Y. Chen, *Variable-order fractional differential operators in anomalous diffusion modeling*, Physica A: Statistical Mechanics and Its Applications, *388*(21) (2009), 4586–4592. DOI 10.1016/j.physa.2009.07.024.
- [47] H. G. Sun, W. Chen, H. Wei, and Y. Q. Chen, *A comparative study of constant-order and variable-order fractional models in characterizing memory property of systems*, The European Physical Journal Special Topics, *193*(1) (2011), 185–192. DOI 10.1140/epjst/e2011-01390-6.
- [48] R. H. Xin, C. Y. Wang, X. L. Liu, M. Q. Li, and D. Y. Bai, *Robust Fractional Order Proportional Integral Control for Large Time-Delay System*, Applied Mechanics and Materials, *716–717* (2014), 1614–1619. DOI 10.4028/www.scientific.net/amm.716-717.1614.
- [49] S. Yaghoobi, B. P. Moghaddam, and Karim Ivaz, *An efficient cubic spline approximation for variable-order fractional differential equations with time delay*, Nonlinear Dynamics, *87*(2) (2016), 815–826. DOI 10.1007/s11071-016-3079-4.
- [50] P. Yu and F. Xu, *A common phenomenon in chaotic systems linked by time delay*, International Journal of Bifurcation and Chaos, *16*(12) (2006), 3727–3736. DOI 10.1142/s0218127406017129.
- [51] H. Yu and H. Qian, *Synchronization of Chens Attractor and Lorenz Chaotic Systems by Nonlinear Coupling Function*, Lecture Notes in Computer Science, (2014), 532–540. DOI 10.1007/978-3-319-09333-8-59.
- [52] Z. Wang, Y. Sun, G. Qi, and B. J. v. Wyk, *The effects of fractional order on a 3-D quadratic autonomous system with four-wing attractor*, Nonlinear Dynamics, *62*(1-2) (2010), 139–150. DOI 10.1007/s11071-010-9705-7.
- [53] X. Y. Wu, Y. L. Cheng, K. Liu, X. L. Yu, and X. Q. Wu, *Chaos Synchronization between Fractional-Order Unified Chaotic System and Rossler Chaotic System*, Advanced Materials Research, *562–564* (2012), 2088–2091. DOI 10.4028/www.scientific.net/amr.562-564.2088.
- [54] X. Zhang and Y. Qi, *Chaos Design of an assemble-type fractional-order unit circuit and its application in Lorenz system*, IET Circuits, Devices & Systems, 2016. DOI 10.1049/iet-cds.2016.0145.

