

Application of Kharrat-Toma Iterative Method for Solving Fractional Differential Equations

Ahmed ANBER

Laboratory of LAMDA-RO, University of Blida 1

Department of Mathematics University of USTO, Oran, 31000, Algeria

e-mail: ah.anber@gmail.com

Received 10 September 2025; Accepted 8 November 2025

Abstract

In this paper, we apply the Kharrat-Toma Iterative Method (KTIM) for solving some fractional differential equations with caputo derivative. This method is combined from the Iterative method and Kharrat-Toma Transform. The obtained results are compared with the exact solutions and some examples are given to show the accuracy of the method.

Keywords: *Caputo derivative, Fractional differential equation, Kharrat-Toma Iterative Method, Kharrat-Toma Transform.*

2010 Mathematics Subject Classification: 26A33, 35R11.

1 Introduction

In recent years, there is great interest in fractional differential equations due to their effective applications in many fields of science and engineering [8, 9, 10, 17, 18, 21]. Several numerical methods [1, 2, 3, 4, 5, 6, 7] exist for finding approximate solutions to these equations. Among these methods is the Kharrat-Thomas Iterative Method (KTIM) [16], which provides an efficient approach for finding explicit and numerical solutions for a wide class of fractional differential equations.

In this paper, we applied the Kharrat-Toma Iterative Method (KTIM) to obtain approximate solutions of fractional differential equations and system of fractional differential equations.

The paper is organized as follows: Section 2 we give some definitions and properties about fractional calculus. Section 3 we present the Kharrat-Toma Iterative Method. Section 4 we present some numerical examples of FDEs to show the effectiveness of the proposed method by means of some comparison with exact solution.

2 Preliminaries

In this section, we give some definitions and properties which will be used in this paper. For more details, we refer the interested reader to [12, 14, 15, 19].

Definition 1.1 *The Riemann-Liouville fractional integral operator of order $\alpha \geq 0$, for a function $f \in C([a, b])$ is defined as*

$$J_a^\alpha f(x) = \begin{cases} \frac{1}{\Gamma(\alpha)} \int_a^x (x-s)^{\alpha-1} f(s) ds, & \alpha > 0, \\ f(x), & \alpha = 0, \end{cases} \quad (2.1)$$

where $\frac{1}{\Gamma(\alpha)} = \int_0^\infty e^{-t} t^{\alpha-1} dt$.

Definition 1.2 *The fractional derivative of $f \in C^n([a, b])$ in the sense of Caputo is defined as:*

$$D^\alpha f(x) = \frac{1}{\Gamma(n-\alpha)} \int_a^x (x-s)^{n-\alpha-1} f^{(n)}(s) ds, \quad n-1 < \alpha < n, n \in \mathbb{N}^*, x \in [a, b] \quad (2.2)$$

Definition 1.3 [14] *The function $f(x)$ is said to have exponential order on every finite interval in $[0, +\infty[$, If there exist a positive number M that satisfying:*

$$|f(x)| \leq M e^{\lambda x}, \quad \lambda > 0, x \geq 0.$$

Definition 1.4 [14] *The Kharrat-Toma transform of a function $f(x)$ is expressed as follows:*

$$B[f(x)] = G(s) = s^3 \int_0^\infty f(x) e^{-\frac{x}{s^2}} dx, \quad x \geq 0, \quad (2.3)$$

The inverse Kharrat-Toma integral transform is defined as:

$$B^{-1}[G(s)] = f(x) = B^{-1} \left[s^3 \int_0^\infty f(x) e^{-\frac{x}{s^2}} dx \right]. \quad (2.4)$$

The B integral transform states that, if $f(x)$ is piecewise continuous on $[0, +\infty)$ and has exponential order. The B^{-1} will be the inverse of the B integral transform.

The Kharrat-Toma transform of some functions is as follows:

$f(x)$	$B[f(x)] = G(s)$
1	s^5
x^n	$n!s^{2n+5} = \Gamma(n+1)s^{2n+5}, n \geq 0,$
$\sin(\lambda x)$	$\frac{\lambda s^7}{1+\lambda^2 s^4}$
$\cos(\lambda x)$	$\frac{s^5}{1+\lambda^2 s^4}$
$\sinh(\lambda x)$	$\frac{\lambda s^7}{1-\lambda^2 s^4}$
$\cosh(\lambda x)$	$\frac{s^5}{1-\lambda^2 s^4}$

TABLE 1: Kharrat-Toma transform of some functions

The Kharrat-Toma Transform is a linear operator, we have

$$B \left[\sum_{k=0}^n \lambda_k f_k(x) \right] = \sum_{k=0}^n \lambda_k B[f_k(x)], \quad (2.5)$$

where $\lambda_1, \lambda_2, \dots, \lambda_n$ are non-zero constants.

Theorem 1.1 The Kharrat-Toma Transform of Caputo fractional derivative of $f(t)$ of order α is given by

$$B \left[{}^C D^\alpha (f(x)) \right] = s^{-2\alpha} G(s) - \sum_{k=0}^{n-1} s^{2k-2\alpha+5} f^{(k)}(0), n-1 < \alpha < n, n \in \mathbb{N}^*. \quad (2.6)$$

Definition 1.5 A one-parameter function of the Mittag-Leffler type is defined by the series expansion

$$E_\alpha(t) = \sum_{n=0}^{\infty} \frac{(t^\alpha)^n}{\Gamma(n\alpha+1)!}. \quad (2.7)$$

3 Basic Idea of Kharrat-Toma Iterative Method

This section discusses a Kharrat-Toma Iterative Method to solve fractional differential equation numerically. For more details, we refer the interested reader to [16].

To clarify the basic ideas of KTIM, we consider the following nonlinear fractional differential equation

$${}^C D_t^\alpha (u(t, x)) + R(u(t, x)) + N(u(t, x)) = f(t, x), \quad n-1 < \alpha \leq n, n \in \mathbb{N}, \quad (3.1)$$

with the initial condition

$$u^{(k)}(0, x) = b_k(x), \quad (3.2)$$

where ${}^C D^\alpha$ denotes the fractional order derivative in Caputo sense. R is a linear operator. N is a nonlinear operator and $f(t, x)$ is a known function. Applying the Kharrat-Toma Transform to both sides of Eq. (3.1) and by using the linearity of KharratToma Transform, the result is

$$B[{}^C D_t^\alpha(u(t, x))] + B[R(u(t, x))] + B[N(u(t, x))] = B[f(t, x)]. \quad (3.3)$$

Using (2.6), we get

$$B[u(t, x)] = \frac{1}{s^{-2\alpha}} \left(\sum_{k=0}^{n-1} s^{2k-2\alpha+5} u^{(k)}(0, x) + B[f(t, x)] - B[R(u(t, x))] - B[N(u(t, x))] \right) \quad (3.4)$$

The KTIM represents the solution as an infinite series

$$u(t, x) = \sum_{n=0}^{\infty} u_n(t, x). \quad (3.5)$$

Substituting Eq. (3.5) in Eq. (3.4), we have

$$B \left[\sum_{n=0}^{\infty} u_n(t, x) \right] = \frac{1}{s^{-2\alpha}} \left(\begin{aligned} & \sum_{k=0}^{n-1} s^{2k-2\alpha+5} u^{(k)}(0, x) + B[f(t, x)] - B \left[\sum_{n=0}^{\infty} R(u_n(t, x)) \right] \\ & - B \left[N(u_0(t, x)) + \sum_{n=1}^{\infty} \left(\sum_{k=0}^n N(u_k(t, x)) - \sum_{k=0}^{n-1} N(u_k(t, x)) \right) \right] \end{aligned} \right) \quad (3.6)$$

Hence the iterations are defined by the following recursive algorithm

$$B[u_0(t, x)] = \frac{1}{s^{-2\alpha}} \left(\sum_{k=0}^{n-1} s^{2k-2\alpha+5} u^{(k)}(0, x) + B[f(t, x)] \right)$$

$$B[u_1(t, x)] = -\frac{1}{s^{-2\alpha}} B[R(u_0(t, x)) + N(u_0(t, x))]$$

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$$B[u_n(t, x)] = -\frac{1}{s^{-2\alpha}} B \left[R(u_{n-1}(t, x)) + \sum_{k=0}^n N(u_k(t, x)) - \sum_{k=0}^{n-1} N(u_k(t, x)) \right], n \geq 1 \quad (3.7)$$

Using the initial conditions (3.2) and applying the inverse Kharrat-Toma Transform to equations (3.7) we obtain the values $u_i(t, x), i \in \{0, 1, \dots, n\}$. Therefore the n-term approximate solution is given by

$$u(t, x) = u_0(t, x) + u_1(t, x) + u_2(t, x) + \dots \quad (3.8)$$

Theorem 3.1 *Let B be a Banach space. If there exists $k, 0 \leq k < 1$ such that, $\|u_n\| \leq k \|u_{n-1}\|$ for $\forall n \in \mathbb{N}$, then the approximate solution $u(t, x)$ converges to S .*

Preuve: Define the sequence $S_i, i = 0, 1, \dots, n$

$$\begin{aligned} S_1 &= u_0 \\ S_2 &= u_0 + u_1 \\ S_3 &= u_0 + u_1 + u_2 \\ &\vdots \\ S_n &= u_0 + u_1 + u_2 + \dots + u_{n-1}, \end{aligned}$$

and prove that $(S_i)_{i \geq 0}$ is a Cauchy sequence, and we consider

$$\|S_n - S_{n-1}\| \leq \|u_n\| \leq k^n u_0,$$

for $p > q > 0$, we have

$$\begin{aligned} \|S_p - S_q\| &= \|S_p - S_{p-1} + S_{p-1} - S_{p-2} + \dots + S_{q+1} - S_q\| \\ &\leq \|S_p - S_{p-1}\| + \|S_{p-1} - S_{p-2}\| + \dots + \|S_{q+1} - S_q\| \\ &\leq (k^p + k^{p-1} + \dots + k^{q+1}) u_0 \\ &\leq \left\| \frac{k^{q+1}(1-k^{p-q})}{k-1} \right\| u_0, \end{aligned}$$

where u_0 is bounded, and we have

$$\lim_{p, q \rightarrow \infty} \|S_p - S_q\| = 0.$$

Therefore, the sequence $(S_i)_{i \geq 0}$ is a Cauchy sequence in B , so the solution of Eq. (3.1) is convergent.

Remark Similar proofs can be found in [11, 22] .

4 Numerical examples

In this section, we apply the KTIM method to get the solutions of fractional partial differential equations.

4.1 Example 1

Consider the fractional Klein-Gordon equation [20]

$${}^C D_t^\alpha (u(t, x)) = u(t, x) + u_{xx}(t, x), \quad 0 < \alpha \leq 1, \quad (4.1)$$

with the initial condition:

$$u(0, x) = 1 + \sin x. \quad (4.2)$$

The exact solution of (4.1) for the special case $\alpha = 1$ is

$$u(t, x) = \sin x + e^t. \quad (4.3)$$

Applying the Kharrat-Toma Transform in the Eq. (4.1), then

$$B \left[{}^C D_t^\alpha (u(t, x)) \right] = B [u(t, x) + u_{xx}(t, x)], \quad (4.4)$$

Using (2.7) and the initial conditions (4.2), then we have

$$B [(u(t, x))] = \frac{1}{s^{-2\alpha}} B [u_{xx}(t, x)] + \frac{1}{s^{-2\alpha}} B [u(t, x)] + \frac{1}{s^{-2\alpha}} s^{-2\alpha+5} (1 + \sin x). \quad (4.5)$$

Applying the inverse Kharrat-Toma Transform in Eq. (4.5) we obtain

$$u(t, x) = B^{-1} \left[\frac{1}{s^{-2\alpha}} B [u_{xx}(t, x)] + \frac{1}{s^{-2\alpha}} B [u(t, x)] + \frac{1}{s^{-2\alpha}} s^{-2\alpha+5} (1 + \sin x) \right]. \quad (4.6)$$

In the view of the recurrence relations (3.7) we get

$$\begin{aligned} u_0(t, x) &= (1 + \sin x) B^{-1} \left[\frac{1}{s^{-2\alpha}} s^{-2\alpha+5} \right] = 1 + \sin x \\ u_1(t, x) &= B^{-1} \left[\frac{1}{s^{-2\alpha}} B [u_0(t, x)] \right] + B^{-1} \left[\frac{1}{s^{-2\alpha}} B [u_{0xx}(t, x)] \right] = \frac{1}{\Gamma(\alpha+1)} t^\alpha \\ u_2(t, x) &= B^{-1} \left[\frac{1}{s^{-2\alpha}} B [u_1(t, x)] \right] + B^{-1} \left[\frac{1}{s^{-2\alpha}} B [u_{1xx}(t, x)] \right] = \frac{t^{2\alpha}}{\Gamma(2\alpha+1)} \\ u_3(t, x) &= B^{-1} \left[\frac{1}{s^{-2\alpha}} B [u_2(t, x)] \right] + B^{-1} \left[\frac{1}{s^{-2\alpha}} B [u_{2xx}(t, x)] \right] = \frac{t^{3\alpha}}{\Gamma(3\alpha+1)} \\ &\vdots \\ &\vdots \\ &\vdots \\ u_n(t, x) &= B^{-1} \left[\frac{1}{s^{-2\alpha}} B [u_{n-1}(t, x)] \right] + B^{-1} \left[\frac{1}{s^{-2\alpha}} B [u_{(n-1)xx}(t, x)] \right] = \frac{t^{n\alpha}}{\Gamma(n\alpha+1)} \end{aligned} \quad (4.7)$$

Thus the approximate solution of (4.1) is

$$\begin{aligned} u(x, t) &= 1 + \sin x + \frac{1}{\Gamma(\alpha+1)}t^\alpha + \frac{1}{\Gamma(2\alpha+1)}t^{2\alpha} + \frac{1}{\Gamma(3\alpha+1)}t^{3\alpha} + \dots \\ &= \sin x + \sum_{n \geq 0} \frac{1}{\Gamma(n\alpha+1)}t^{n\alpha} = \sin x + E_\alpha(t). \end{aligned} \quad (4.8)$$

When $\alpha = 1$, the exact solution of the linear fractional Klein–Gordon equation is as follows:

$$u(x, t) = \sin x + E_1(t) = \sin x + e^t.$$

(x, t)	Numerical solution with KTIM for $n = 10$	Exact solution $u(x, t)$	Error
$(0, 0)$	1	1	0
$(0, 0.25)$	1.284025417	1.284025417	0
$(0, 0.5)$	1.648721271	1.648721271	0
$(0, 0.75)$	2.117000017	2.117000017	0
$(0, 1)$	2.718281828	2.718281828	0
$(0, 1.5)$	4.481689067	4.481689070	0.3×10^{-8}
$(0, 75)$	5.754602643	5.754602676	0.33×10^{-7}
$(0, 2)$	7.389055882	7.389056099	0.217×10^{-6}
$(0, 2.5)$	12.18248885	12.18249396	0.511×10^{-5}
$(0, 3)$	20.08546859	20.08553692	0.6833×10^{-4}

TABLE 2: Describe a comparison between the exact solution and the numerical solution using the KTIM of Eq.(4.1) for $\alpha = 1$

Figure 4.1 is a graph of the exact solution (4.3) and the numerical solution (4.8) using KTIM method for $\alpha = 0.5, 0.75$ and 1.

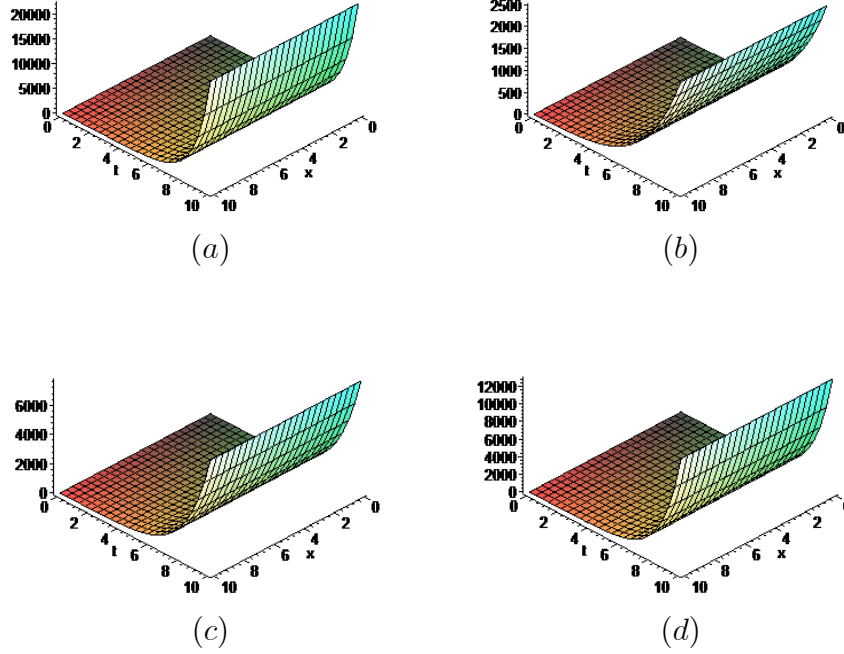


Fig 4.1: Graph of (4.11) and (4.15)

(a) Exact solution (4.3), (b) Numerical solution (4.8) for $\alpha = 0.5$,
 (c) Numerical solution (4.8) for $\alpha = 0.75$, (d) Numerical solution (4.8) for $\alpha = 1$.

4.2 Example 2

Consider the following system of linear fractional partial differential equations [13]

$$\begin{cases} {}^C D_t^\alpha (u(t, x)) = v_x(t, x) - u(t, x) - v(t, x) \\ {}^C D_t^\beta (v(t, x)) = u_x(t, x) - u(t, x) - v(t, x) \end{cases}, \quad 0 < \alpha, \beta \leq 1, \quad (4.9)$$

with the initial condition:

$$u(0, x) = \sinh x, \quad v(0, x) = \cosh x. \quad (4.10)$$

The exact solution of (4.9) for the special case $\alpha = \beta = 1$ is

$$\begin{cases} u(t, x) = \sinh x \cosh t - \cosh x \sinh t \\ v(t, x) = \cosh x \cosh t - \sinh x \sinh t \end{cases} \quad (4.11)$$

Applying the Kharrat-Toma Transform in the Eq. (4.9), then

$$\begin{cases} B [{}^C D_t^\alpha (u(t, x))] = \frac{1}{s^{-2\alpha}} B [v_x(t, x)] - \frac{1}{s^{-2\alpha}} B [u(t, x)] - \frac{1}{s^{-2\alpha}} B [v(t, x)] \\ B [{}^C D_t^\beta (v(t, x))] = \frac{1}{s^{-2\beta}} B [u_x(t, x)] - \frac{1}{s^{-2\beta}} B [u(t, x)] - \frac{1}{s^{-2\beta}} B [v(t, x)] \end{cases} \quad (4.12)$$

Using (2.6) and the initial conditions (4.10), then we have

$$\begin{cases} B [(u(t, x))] = \frac{1}{s^{-2\alpha}} B [v_x(t, x)] - \frac{1}{s^{-2\alpha}} B [u(t, x)] - \frac{1}{s^{-2\alpha}} B [v(t, x)] + \frac{1}{s^{-2\alpha}} s^{-2\alpha+5} \sinh x \\ B [(v(t, x))] = \frac{1}{s^{-2\beta}} B [u_x(t, x)] - \frac{1}{s^{-2\beta}} B [u(t, x)] - \frac{1}{s^{-2\beta}} B [v(t, x)] + \frac{1}{s^{-2\beta}} s^{-2\beta+5} \cosh x \end{cases} \quad (4.13)$$

Applying the inverse Kharrat-Toma Transform in Eq. (4.13) we obtain

$$\begin{cases} u(t, x) = B^{-1} \left[\frac{1}{s^{-2\alpha}} B [v_x(t, x)] - \frac{1}{s^{-2\alpha}} B [u(t, x)] - \frac{1}{s^{-2\alpha}} B [v(t, x)] + \frac{1}{s^{-2\alpha}} s^{-2\alpha+5} \sinh x \right] \\ v(t, x) = B^{-1} \left[\frac{1}{s^{-2\beta}} B [u_x(t, x)] - \frac{1}{s^{-2\beta}} B [u(t, x)] - \frac{1}{s^{-2\beta}} B [v(t, x)] + \frac{1}{s^{-2\beta}} s^{-2\beta+5} \cosh x \right] \end{cases} \quad (4.14)$$

In the view of the recurrence relations (3.7) we get

$$\begin{cases} u_0(t, x) = B^{-1} \left[\frac{1}{s^{-2\alpha}} s^{-2\alpha+5} \sinh x \right] = \sinh x, \\ v_0(t, x) = B^{-1} \left[\frac{1}{s^{-2\beta}} s^{-2\beta+5} \cosh x \right] = \cosh x. \end{cases}$$

For $n = 1$, we have

$$\begin{cases} u_1(t, x) = B^{-1} \left[\frac{1}{s^{-2\alpha}} B [v_{0x}(t, x)] - \frac{1}{s^{-2\alpha}} B [u_0(t, x)] - \frac{1}{s^{-2\alpha}} B [v_0(t, x)] \right] \\ = B^{-1} \left[\frac{1}{s^{-2\alpha}} B [\sinh x] - \frac{1}{s^{-2\alpha}} B [\sinh x] - \frac{1}{s^{-2\alpha}} B [\cosh x] \right] = -\frac{\cosh x}{\Gamma(\alpha+1)} t^\alpha \\ v_1(t, x) = B^{-1} \left[\frac{1}{s^{-2\beta}} B [u_{0x}(t, x)] - \frac{1}{s^{-2\beta}} B [u_0(t, x)] - \frac{1}{s^{-2\beta}} B [v_0(t, x)] \right] \\ = B^{-1} \left[\frac{1}{s^{-2\beta}} B [\cosh x] - \frac{1}{s^{-2\beta}} B [\sinh x] - \frac{1}{s^{-2\beta}} B [\cosh x] \right] = -\frac{\sinh x}{\Gamma(\beta+1)} t^\beta. \end{cases}$$

For $n = 2$, we have

$$\begin{cases} u_2(t, x) = B^{-1} \left[\frac{1}{s^{-2\alpha}} B [v_{1x}(t, x)] - \frac{1}{s^{-2\alpha}} B [u_1(t, x)] - \frac{1}{s^{-2\alpha}} B [v_1(t, x)] \right] \\ = \frac{\sinh x - \cosh x}{\Gamma(\alpha+\beta+1)} t^{\alpha+\beta} + \frac{\cosh x}{\Gamma(2\alpha+1)} t^{2\alpha} \\ v_2(t, x) = B^{-1} \left[\frac{1}{s^{-2\beta}} B [u_{1x}(t, x)] - \frac{1}{s^{-2\beta}} B [u_1(t, x)] - \frac{1}{s^{-2\beta}} B [v_1(t, x)] \right] \\ = \frac{\cosh x - \sinh x}{\Gamma(\alpha+\beta+1)} t^{\alpha+\beta} + \frac{\sinh x}{\Gamma(2\beta+1)} t^{2\beta} \end{cases}$$

And for $n = 3$, we get

$$\left\{ \begin{array}{l} u_3(t, x) = B^{-1} \left[\frac{1}{s^{-2\alpha}} B[v_{2x}(t, x)] - \frac{1}{s^{-2\alpha}} B[u_2(t, x)] - \frac{1}{s^{-2\alpha}} B[v_2(t, x)] \right] \\ = \frac{\sinh x - \cosh x}{\Gamma(2\alpha + \beta + 1)} t^{2\alpha + \beta} + \frac{\cosh x - \sinh x}{\Gamma(\alpha + 2\beta + 1)} t^{\alpha + 2\beta} - \frac{\cosh x}{\Gamma(3\alpha + 1)} t^{3\alpha} \\ v_3(t, x) = B^{-1} \left[\frac{1}{s^{-2\beta}} B[u_{2x}(t, x)] - \frac{1}{s^{-2\beta}} B[u_2(t, x)] - \frac{1}{s^{-2\beta}} B[v_2(t, x)] \right] \\ = \frac{\sinh x - \cosh x}{\Gamma(2\alpha + \beta + 1)} t^{2\alpha + \beta} + \frac{\cosh x - \sinh x}{\Gamma(\alpha + 2\beta + 1)} t^{\alpha + 2\beta} - \frac{\sinh x}{\Gamma(3\beta + 1)} t^{3\beta} \end{array} \right.$$

Thus the approximate solution of (4.9) is

$$\left\{ \begin{array}{l} u(t, x) = (\sinh(x)) \left(1 + \frac{t^{\alpha + \beta}}{\Gamma(\alpha + \beta + 1)} + \frac{t^{2\alpha + \beta}}{\Gamma(2\alpha + \beta + 1)} - \frac{t^{\alpha + 2\beta}}{\Gamma(\alpha + 2\beta + 1)} + \dots \right) \\ - (\cosh(x)) \left(\frac{t^\alpha}{\Gamma(\alpha + 1)} + \frac{t^{\alpha + \beta}}{\Gamma(\alpha + \beta + 1)} - \frac{t^{2\alpha}}{\Gamma(2\alpha + 1)} + \frac{t^{2\alpha + \beta}}{\Gamma(2\alpha + \beta + 1)} - \frac{t^{\alpha + 2\beta}}{\Gamma(\alpha + 2\beta + 1)} + \frac{t^{3\alpha}}{\Gamma(3\alpha + 1)} + \dots \right) \\ v(t, x) = (\cosh(x)) \left(1 + \frac{t^{\alpha + \beta}}{\Gamma(\alpha + \beta + 1)} - \frac{t^{2\alpha + \beta}}{\Gamma(2\alpha + \beta + 1)} + \frac{t^{\alpha + 2\beta}}{\Gamma(\alpha + 2\beta + 1)} + \dots \right) \\ - (\sinh(x)) \left(\frac{t^\beta}{\Gamma(\beta + 1)} + \frac{t^{\alpha + \beta}}{\Gamma(\alpha + \beta + 1)} - \frac{t^{2\beta}}{\Gamma(2\beta + 1)} - \frac{t^{2\alpha + \beta}}{\Gamma(2\alpha + \beta + 1)} + \frac{t^{\alpha + 2\beta}}{\Gamma(\alpha + 2\beta + 1)} + \frac{t^{3\beta}}{\Gamma(3\beta + 1)} + \dots \right) \end{array} \right. \quad (4.15)$$

When $\alpha = \beta = 1$, the exact solution of (4.9) is as follows:

$$\left\{ \begin{array}{l} u(t, x) = (\sinh x) \left(1 + \frac{t^2}{2!} + \frac{t^4}{4!} + \dots \right) - (\cosh x) \left(t + \frac{t^3}{3!} + \frac{t^5}{5!} + \dots \right) \\ = (\sinh x) \sum_{n \geq 0} \frac{x^{2n}}{(2n)!} - (\cosh x) \sum_{n \geq 0} \frac{x^{2n+1}}{(2n+1)!} = \sinh x \cosh t - \cosh x \sinh t \\ v(t, x) = (\cosh x) \left(1 + \frac{t^2}{2!} + \frac{t^4}{4!} + \dots \right) - (\sinh x) \left(t + \frac{t^3}{3!} + \frac{t^5}{5!} + \dots \right) \\ = (\cosh x) \sum_{n \geq 0} \frac{x^{2n}}{(2n)!} - (\sinh x) \sum_{n \geq 0} \frac{x^{2n+1}}{(2n+1)!} = \cosh x \cosh t - \sinh x \sinh t \end{array} \right. \quad (4.16)$$

(x, t)	Exact Solution $u(x, t)$	Numerical solution with KTIM for $n = 2$	Error
(0, 0)	0	0	0
(0, 0.01)	-0.01000016667	-0.1	0.16667×10^{-6}
(0, 0.02)	-0.02000133336	-0.02	0.133336×10^{-5}
(0, 0.03)	-0.03000450020	-0.03	0.450020×10^{-5}
(0, 0.04)	-0.04001066752	-0.04	0.1066752×10^{-4}
(0, 0.05)	-0.05002083594	-0.05	0.2083594×10^{-4}
(0, 0.06)	-0.06003600648	-0.06	0.3600648×10^{-4}
(0, 0.07)	-0.07005718067	-0.07	0.5718067×10^{-4}
(0, 0.08)	-0.08008536064	-0.08	0.8536064×10^{-4}
(0, 0.09)	-0.09012154922	-0.09	$0.12154922 \times 10^{-3}$
(0, 0.1)	-0.10016675	-0.1	0.1667500×10^{-3}

(x, t)	Exact Solution $v(x, t)$	Numerical solution with KTIM for $n = 2$	Error
(0, 0)	1	1	0
(0, 0.01)	1.00005	1.00005	0
(0, 0.02)	1.000200007	1.0002	0.7×10^{-8}
(0, 0.03)	1.000450034	1.00045	0.34×10^{-7}
(0, 0.04)	1.000800107	1.0008	0.107×10^{-6}
(0, 0.05)	1.00125026	1.00125	0.26×10^{-6}
(0, 0.06)	1.00180054	1.0018	0.54×10^{-6}
(0, 0.07)	1.002451001	1.00245	0.1001×10^{-5}
(0, 0.08)	1.003201707	1.0032	0.1707×10^{-5}
(0, 0.09)	1.004052734	1.00405	0.2734×10^{-5}
(0, 0.1)	1.005004168	1.005	0.4168×10^{-5}

TABLE 3: Describe a comparison between the exact solution and the numerical solution using the KTIM of Eq.(4.9) for $\alpha = \beta = 1$

Figure 4.2 is a graph of the exact solution (4.11) of Eq.(4.9) for $\alpha = \beta = 1$ and the numerical solution (4.15) using KTIM method for $\alpha = \beta = 0.5$ and $\alpha = \beta = 1$.

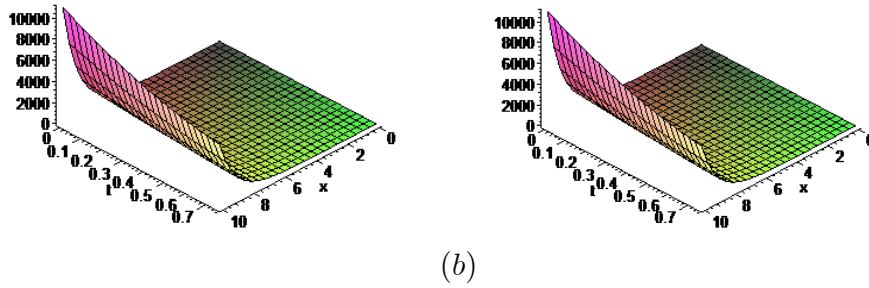
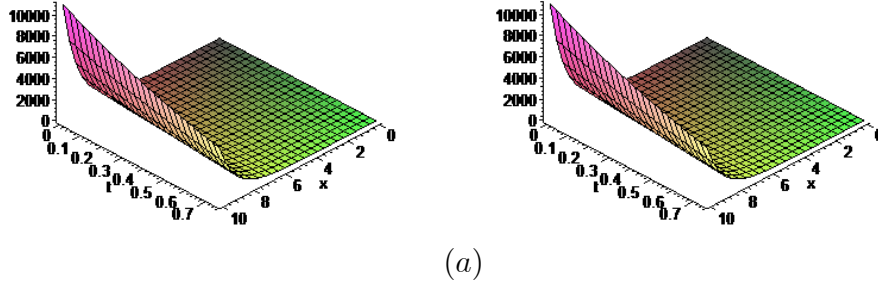


Fig 4.2: Graph of (4.11) and (4.15)

(a) Exact solution (4.11), (b) Numerical solution (4.15) for $\alpha = \beta = 1$

4.3 Example 3

Consider the following nonlinear system of fractional differential equations [13]

$$\begin{cases} {}^C D_t^\alpha (u) = v_y w_x - v_x w_y - u \\ {}^C D_t^\beta (v) = -u_y w_x - u_x w_y + v \\ {}^C D_t^\gamma (w) = -u_y v_x - u_x v_y + w \end{cases}, \quad 0 < \alpha, \beta, \gamma \leq 1, \quad (4.17)$$

with the initial conditions

$$u(0, x, y) = e^{x+y}, \quad v(0, x, y) = e^{x-y}, \quad w(0, x, y) = e^{-x+y}. \quad (4.18)$$

The exact solution of (4.17) for the special case $\alpha = \beta = 1$ is

$$\begin{cases} u(t, x, y) = e^{x+y-t} \\ v(t, x, y) = e^{x-y+t} \\ w(t, x, y) = e^{-x+y+t} \end{cases} \quad (4.19)$$

Applying the Kharrat-Toma Transform in the Eq. (4.17), then

$$\begin{cases} B \left[{}^C D_t^\alpha (u(t, x, y)) \right] = \frac{1}{s^{-2\alpha}} B[v_y w_x] - \frac{1}{s^{-2\alpha}} B[v_x w_y] - \frac{1}{s^{-2\alpha}} B[u] \\ B \left[{}^C D_t^\beta (v(t, x, y)) \right] = -\frac{1}{s^{-2\beta}} B[u_y w_x] - \frac{1}{s^{-2\beta}} B[u_x w_y] + \frac{1}{s^{-2\beta}} B[v] \\ B \left[{}^C D_t^\gamma (w(t, x, y)) \right] = -\frac{1}{s^{-2\gamma}} B[u_y v_x] - \frac{1}{s^{-2\gamma}} B[u_x v_y] + \frac{1}{s^{-2\gamma}} B[w] \end{cases} \quad (4.20)$$

Using (2.6) and the initial conditions (4.18), then we have

$$\begin{cases} B[(u(t, x, y))] = \frac{1}{s^{-2\alpha}} B[v_y w_x] - \frac{1}{s^{-2\alpha}} B[v_x w_y] - \frac{1}{s^{-2\alpha}} B[u] + \frac{1}{s^{-2\alpha}} s^{-2\alpha+5} e^{x+y} \\ B[(v(t, x, y))] = -\frac{1}{s^{-2\beta}} B[u_y w_x] - \frac{1}{s^{-2\beta}} B[u_x w_y] + \frac{1}{s^{-2\beta}} B[v] + \frac{1}{s^{-2\beta}} s^{-2\beta+5} e^{x-y} \\ B[(w(t, x, y))] = -\frac{1}{s^{-2\gamma}} B[u_y v_x] - \frac{1}{s^{-2\gamma}} B[u_x v_y] + \frac{1}{s^{-2\gamma}} B[w] + \frac{1}{s^{-2\gamma}} s^{-2\gamma+5} e^{-x+y} \end{cases} \quad (4.21)$$

Applying the inverse Kharrat-Toma Transform in Eq. (4.21) we obtain

$$\begin{cases} u(t, x, y) = B^{-1} \left(\frac{1}{s^{-2\alpha}} B[v_y w_x] - \frac{1}{s^{-2\alpha}} B[v_x w_y] - \frac{1}{s^{-2\alpha}} B[u] + \frac{1}{s^{-2\alpha}} s^{-2\alpha+5} e^{x+y} \right) \\ v(t, x, y) = B^{-1} \left(-\frac{1}{s^{-2\beta}} B[u_y w_x] - \frac{1}{s^{-2\beta}} B[u_x w_y] + \frac{1}{s^{-2\beta}} B[v] + \frac{1}{s^{-2\beta}} s^{-2\beta+5} e^{x-y} \right) \\ w(t, x, y) = B^{-1} \left(-\frac{1}{s^{-2\gamma}} B[u_y v_x] - \frac{1}{s^{-2\gamma}} B[u_x v_y] + \frac{1}{s^{-2\gamma}} B[w] + \frac{1}{s^{-2\gamma}} s^{-2\gamma+5} e^{-x+y} \right) \end{cases} \quad (4.22)$$

In the view of the recurrence relations (3.7) we get

$$\begin{cases} u_0(t, x, y) = B^{-1} \left[\frac{1}{s^{-2\alpha}} s^{-2\alpha+5} e^{x+y} \right] = e^{x+y}, \\ v_0(t, x, y) = B^{-1} \left[\frac{1}{s^{-2\beta}} s^{-2\beta+5} e^{x-y} \right] = e^{x-y}, \\ w_0(t, x, y) = B^{-1} \left[\frac{1}{s^{-2\gamma}} s^{-2\gamma+5} e^{-x+y} \right] = e^{-x+y}, \end{cases}$$

for $n = 1$, we have

$$\begin{cases} u_1(t, x, y) = B^{-1} \left(\frac{1}{s^{-2\alpha}} B[v_{0y} w_{0x}] - \frac{1}{s^{-2\alpha}} B[v_{0x} w_{0y}] - \frac{1}{s^{-2\alpha}} B[u_0] \right) \\ = -\frac{e^{x+y}}{\Gamma(\alpha+1)} t^\alpha \\ v_1(t, x, y) = B^{-1} \left(-\frac{1}{s^{-2\beta}} B[u_{0y} w_{0x}] - \frac{1}{s^{-2\beta}} B[u_{0x} w_{0y}] + \frac{1}{s^{-2\beta}} B[v_0] \right) \\ = \frac{e^{x-y}}{\Gamma(\beta+1)} t^\beta \\ w_1(t, x, y) = B^{-1} \left(-\frac{1}{s^{-2\gamma}} B[u_{0y} v_{0x}] - \frac{1}{s^{-2\gamma}} B[u_{0x} v_{0y}] + \frac{1}{s^{-2\gamma}} B[w_0] \right) \\ = \frac{e^{-x+y}}{\Gamma(\gamma+1)} t^\gamma. \end{cases}$$

For $n = 2$, we obtain

$$\left\{ \begin{array}{l} u_2(t, x, y) = B^{-1} \left(\begin{array}{c} \frac{1}{s^{-2\alpha}} B \left[(v_0 + v_1)_y (w_0 + w_1)_x \right] - \frac{1}{s^{-2\alpha}} B \left[(v_0)_y (w_0)_x \right] \\ - \frac{1}{s^{-2\alpha}} B \left[(v_0 + v_1)_x (w_0 + w_1)_y \right] + \frac{1}{s^{-2\alpha}} B \left[(v_0)_x (w_0)_y \right] - \frac{1}{s^{-2\alpha}} B [u_1] \end{array} \right) \\ = \frac{e^{x+y}}{\Gamma(2\alpha+1)} t^{2\alpha}, \\ v_2(t, x, y) = B^{-1} \left(\begin{array}{c} -\frac{1}{s^{-2\beta}} B \left[(u_0 + u_1)_y (w_0 + w_1)_x \right] + \frac{1}{s^{-2\beta}} B \left[(u_0)_y (w_0)_x \right] \\ - \frac{1}{s^{-2\alpha}} B \left[(u_0 + u_1)_x (w_0 + w_1)_y \right] + \frac{1}{s^{-2\alpha}} B \left[(u_0)_x (w_0)_y \right] + \frac{1}{s^{-2\beta}} B [v_1] \end{array} \right) \\ = \frac{e^{x-y}}{\Gamma(2\beta+1)} t^{2\beta}, \\ w_2(t, x, y) = B^{-1} \left(\begin{array}{c} -\frac{1}{s^{-2\beta}} B \left[(u_0 + u_1)_y (v_0 + v_1)_x \right] + \frac{1}{s^{-2\beta}} B \left[(u_0)_y (v_0)_x \right] \\ - \frac{1}{s^{-2\alpha}} B \left[(u_0 + u_1)_x (v_0 + v_1)_y \right] + \frac{1}{s^{-2\alpha}} B \left[(u_0)_x (v_0)_y \right] + \frac{1}{s^{-2\gamma}} B [w_1] \end{array} \right) \\ = \frac{e^{-x+y}}{\Gamma(2\gamma+1)} t^{2\gamma}. \end{array} \right.$$

Thus the approximate solution of (4.17) is

$$\left\{ \begin{array}{l} u(t, x, y) = e^{x+y} - \frac{e^{x+y}}{\Gamma(\alpha+1)} t^\alpha + \frac{e^{x+y}}{\Gamma(2\alpha+1)} t^{2\alpha} + \dots = e^{x+y} \sum_{n \geq 0} \frac{(-t^\alpha)^n}{\Gamma(n\alpha+1)!} = e^{x+y} E_\alpha(-t) \\ v(t, x, y) = e^{x-y} + \frac{e^{x-y}}{\Gamma(\beta+1)} t^\beta + \frac{e^{x-y}}{\Gamma(2\beta+1)} t^{2\beta} + \dots = e^{x-y} \sum_{n \geq 0} \frac{(t^\beta)^n}{\Gamma(n\beta+1)!} = e^{x-y} E_\beta(t) \\ w(t, x, y) = e^{-x+y} + \frac{e^{-x+y}}{\Gamma(\gamma+1)} t^\gamma + \frac{e^{-x+y}}{\Gamma(2\gamma+1)} t^{2\gamma} + \dots = e^{-x+y} \sum_{n \geq 0} \frac{(t^\gamma)^n}{\Gamma(n\gamma+1)!} = e^{-x+y} E_\gamma(t) \end{array} \right. \quad (4.23)$$

When $\alpha = \beta = \gamma = 1$, the exact solution of (4.17) is as follows:

$$\left\{ \begin{array}{l} u(t, x, y) = e^{x+y} E_1(-t) = e^{x+y-t} \\ v(t, x, y) = e^{x-y} E_1(t) = e^{x-y+t} \\ w(t, x, y) = e^{-x+y} E_1(t) = e^{-x+y+t}. \end{array} \right.$$

5 Conclusion and Open Problem

In this paper, we have presented Kharrat-Toma Iterative Method for solving fractional differential equations. The illustrative examples confirm the validity of this method.

At the end of this paper, we shall propose the following open question: We think it is important to address a comparative study with other numerical methods.

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