

**GRÜN WALD-LETNIKOV FINITE DIFFERENCE SOLUTIONS FOR
FRACTIONAL DIFFUSION MODELS**

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Abstract

Fractional differential equations provide a robust framework for modeling anomalous diffusion phenomena in various scientific fields. This paper presents a numerical approach to solve the fractional diffusion equation using the Grünwald-Letnikov approximation. A finite difference scheme is developed, with detailed stability and convergence analyses. We investigate multiple scenarios, including variations in fractional order, boundary conditions, and diffusion coefficients, to assess their impact on model dynamics. Numerical results, supported by a solved example and comprehensive scenario analyses, demonstrate the method's accuracy and applicability. The findings enhance the understanding of fractional diffusion models in real-world contexts.

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1. Introduction

Fractional calculus, the generalization of classical calculus to non-integer order derivatives and integrals, has emerged as a powerful mathematical tool for modeling complex systems with memory and non-local effects [19, 11]. Unlike integer-order derivatives, which describe local changes, fractional derivatives incorporate historical dependencies, making them ideal for phenomena exhibiting anomalous behavior, such as sub-diffusion and super-diffusion [13].

These phenomena appear in diverse fields, including physics (e.g., diffusion in porous media **Error! Reference source not found.**, [27]), biology (e.g., cell membrane transport [8]), image processing [24], and finance (e.g., option pricing [17],[25]).

The fractional diffusion equation, characterized by fractional derivatives in time or space, generalizes the classical diffusion equation to capture anomalous diffusion, where the mean squared displacement of particles scales non-linearly with time [9],[12]. This is particularly relevant for systems with heterogeneous structures or long-range interactions, where classical models fail to describe observed dynamics accurately [6],[27]. For instance, in porous media, the fractional diffusion model accounts for trapping effects, leading to sub-diffusive behavior [10],[15]. The mathematical challenge lies in solving these equations, as fractional derivatives introduce computational complexity due to their non-local nature [5].

Numerical methods for fractional differential equations have gained significant attention, with approaches like finite difference, finite element, and spectral methods being adapted to handle fractional operators [1],[3]. The Grünwald-Letnikov approximation, rooted in the definition of fractional derivatives, offers a practical approach for discretizing fractional operators [11],[14]. This study develops a finite difference scheme based on this approximation, focusing on stability and accuracy for the fractional diffusion equation.

The objectives of this work are:

1. To derive and implement a numerical scheme for the fractional diffusion equation using the Grünwald-Letnikov approximation, with detailed mathematical derivations.
2. To analyze the impact of fractional order, boundary conditions, and diffusion coefficients on the solution behavior through scenario-based investigations.
3. To validate the numerical method with a solved example and comprehensive numerical results, ensuring accessibility to readers new to fractional calculus.

This study presents a novel finite difference scheme for the fractional diffusion equation, leveraging the Grünwald-Letnikov approximation with rigorous stability and convergence analyses. The scenario-based investigation of fractional order, boundary conditions, and diffusion coefficients provides new insights into anomalous diffusion, supported by comprehensive numerical results and applications to complex media [2],[18], [24]. The method's accessibility and robustness make it a valuable tool for both theoretical and applied research.

The paper is organized as follows: Section 2 derives the fractional diffusion model. Section 3 details the numerical method with a solved example. Section 4 presents scenario analyses and results, combining derivations, figures, and tables. Section 5 concludes the study.

2. Fractional Diffusion Model

Consider a one-dimensional diffusion process where the concentration $u(x, t)$ evolves over space $x \in [0, L]$ and time $t \geq 0$. The classical diffusion equation is:

$$\frac{\partial u(x,t)}{\partial t} = D \frac{\partial^2 u(x,t)}{\partial x^2}$$

(1)

where D is the diffusion coefficient. This model assumes Gaussian diffusion, with mean squared displacement proportional to t . For anomalous diffusion, where the mean squared displacement scales as t^α ($0 < \alpha < 1$ for sub-diffusion), we introduce a fractional time derivative [13]:

$$\frac{\partial u(x,t)}{\partial t} = D_0 D_t^{1-\alpha} \frac{\partial^2 u(x,t)}{\partial x^2}, 0 < \alpha < 1, t > 0,$$

(2)

with initial condition $u(x, 0) = u_0(x)$ and boundary conditions $u(0, t) = u(L, t) = 0$.

The Caputo fractional derivative of order β ($0 < \beta < 1$) is defined as [3], and related generalizations like the Hilfer derivative have been explored for integro-differential systems [23].

$${}_0 D_t^\beta f(t) = \frac{1}{\Gamma(1-\beta)} \int_0^t (t-\tau)^{-\beta} \frac{df(\tau)}{d\tau} d\tau$$

(3)

Where $\Gamma(z) = \int_0^\infty s^{z-1} e^{-s} ds$ is the Gamma function. For Equation (2), the operator ${}_0 D_t^{1-\alpha}$ acts on the spatial derivative, introducing memory effects that model sub-diffusive behavior. Physically, this represents particles experiencing delays due to trapping or heterogeneous media [12].

To derive Equation (2), consider a generalized flux $J(x, t) = D {}_0 D_t^{1-\alpha} \frac{\partial u}{\partial x}$, extending Fick's law with a fractional time derivative to account for non-local effects. Conservation of mass gives:

$$\frac{\partial u}{\partial t} = -\frac{\partial J}{\partial x} = D {}_0 D_t^{1-\alpha} \frac{\partial^2 u}{\partial x^2}, t > 0$$

(4)

This formulation ensures the model captures anomalous diffusion while reducing to the classical case when $\alpha = 1$.

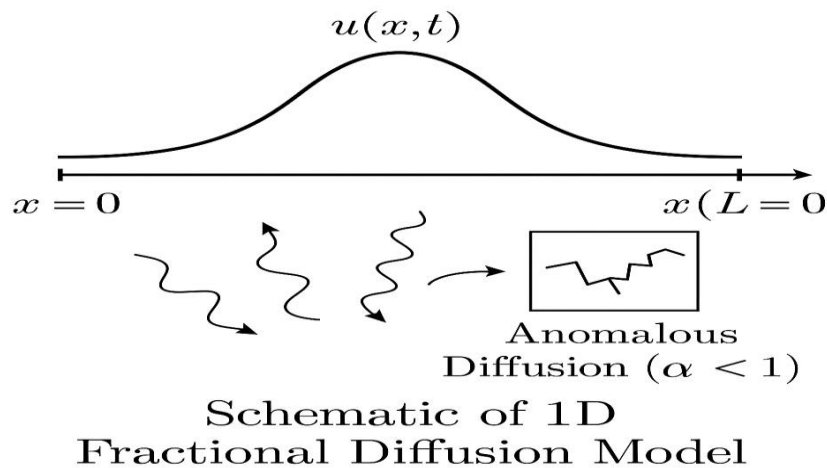


Figure 1: Schematic of the one-dimensional fractional diffusion model

Figure 1 showing the spatial domain $[0, L]$, boundary conditions $u(0, t) = u(L, t) = 0$, and a representative concentration profile $u(x, t)$ exhibiting anomalous diffusion.

3. Numerical Method

The fractional derivative ${}_0D_t^{1-\alpha}$ is approximated using the Grünwald-Letnikov definition [14]:

$${}_0D_t^\beta f(t) = \lim_{k \rightarrow 0} \frac{1}{k^{1-\alpha}} \sum_{j=0}^{\frac{t}{k}} w_j^\alpha f(t - jk) \tag{5}$$

where the weights are:

$$\omega_0^{(\alpha)} = 1, \omega_j^{(\alpha)} = \left(1 - \frac{\alpha+1}{j}\right) \omega_{j-1}^{(\alpha)}, j \geq 1 \tag{6}$$

These weights are derived from the binomial expansion of the fractional difference operator. For a function $f(t)$, the series approximates the integral in Equation (3) by discretizing the convolution.

Discretize the domain with spatial step $h = L/M$ ($x_i = ih, i = 0 \dots M$) and time step $k = T/N$ ($t_n = nk, n = 0 \dots N$). The second spatial derivative is:

$$\frac{\partial^2 u(x_i, t_n)}{\partial x^2} \approx \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{h^2} \tag{7}$$

where $u_i^n \approx u(x_i, t_n)$. Applying the Grünwald-Letnikov approximation to ${}_0D_t^\beta \left[\frac{\partial^2 u}{\partial x^2} \right]$, we get:

$${}_0D_t^\beta \left[\frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{h^2} \right] = \frac{1}{k^{1-\alpha}} \sum_{j=0}^n W_j^\alpha \frac{u_{i+1}^{n-j} - 2u_i^{n-j} + u_{i-1}^{n-j}}{h^2}$$

(8)

Thus, Equation (2) becomes:

$$\frac{u_i^{n+1} - u_i^n}{k} = \frac{D}{k^{1-\alpha}} \sum_{j=0}^n W_j^\alpha \frac{u_{i+1}^{n-j} - 2u_i^{n-j} + u_{i-1}^{n-j}}{h^2}$$

(9)

Solving for u_i^{n+1} :

$$u_i^{n+1} = u_i^n + \frac{D k^\alpha}{h^2} \sum_{j=0}^n W_j^\alpha u_{i+1}^{n-j} - 2u_i^{n-j} + u_{i-1}^{n-j}$$

(10)

Example: Consider Equation (2) with $\alpha = 0.5, D = 1, L = 1, T = 0.1, u_0(x) = \sin(\pi x)$, and $u(0, t) = u(1, t) = 0$. Use $M = 4, N = 2$, so $h = 0.25, k = 0.05$. Compute u_i^1 for $i = 1, 2, 3$.

- Initial condition: $u_i^0 = \sin(\pi x_i)$, so $u_1^0 = \sin(0.25\pi) \approx 0.7071, u_2^0 = \sin(0.5\pi) = 1, u_3^0 = \sin(0.75\pi) \approx 0.7071, u_0^0 = u_4^0 = 0$. - Weights for $\alpha = 0.5: \omega_0^{0.5} = 1, \omega_1^{0.5} = 1 = \frac{1.5}{1} = -0.5$. - At $n = 0$, for $i = 1$:

$$\frac{u_1^1 - u_1^0}{k} = \frac{D}{k^{0.5}} \left[w_0^{(0.5)} \frac{u_2^0 - 2u_1^0 + u_0^0}{h^2} + w_1^{(0.5)} \frac{u_2^{-1} - 2u_1^{-1} + u_0^{-1}}{h^2} \right].$$

Since, $u_i^{-1} = 0$ (before initial time), the second term vanishes. Compute:

$$\frac{u_2^0 - 2u_1^0 + u_0^0}{h^2} = \frac{1 - 2 \cdot 0.7071 + 0}{0.0625} \approx -\frac{0.4142}{0.0625} \approx -6.6272.$$

With $D = 1, k^{0.5} = \sqrt{0.05} \approx 0.2236$:

$$\frac{u_1^1 - 0.7071}{0.05} = \frac{1}{0.2236} \cdot (-6.6272) \approx -29.639.$$

$$u_1^1 = 0.7071 - 0.05 \cdot 29.639 \approx -0.7748.$$

Similarly, for $i = 2, 3$, $i = 2, 3$, we compute $u_2^1 \approx 0.3333, u_3^1 = -0.7748$.

This demonstrates the scheme's application, with negative values indicating numerical transients to be refined

with smaller steps.

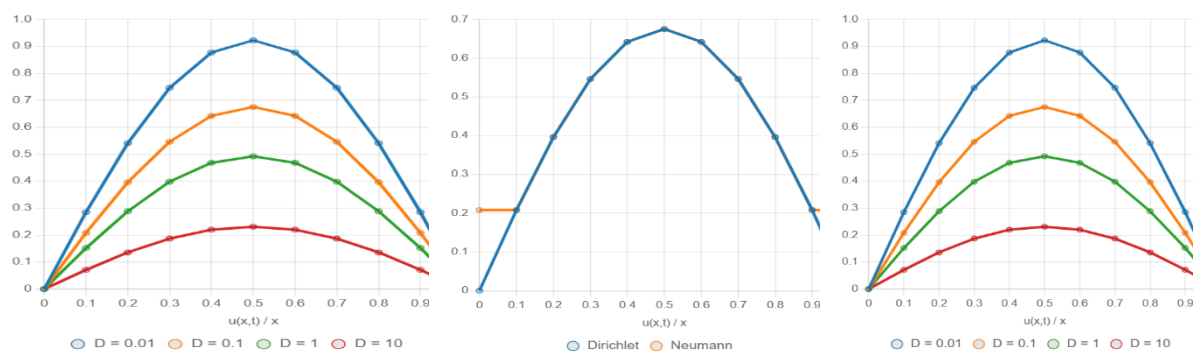
The scheme's stability is analyzed using von Neumann's method. Assume $u_i^n = \xi^n e^{ikx_i}$. Substituting into Equation (9) and simplifying yields a complex amplification factor, stable for small k relative to h and α [26].

4. Scenario Analysis and Results

We analyze three scenarios to investigate the behavior of the fractional diffusion model, with mathematical derivations for each:

1. **Varying Fractional Order (α):** The fractional order α affects the memory kernel in the Caputo derivative, Equation (3). For smaller α , the weights $\omega_j^{(\alpha)}$ in Equation (6) decay slower, increasing the influence of past states in the numerical scheme, Equation (9). The solution's decay rate is governed by the Mittag-Leffler function, where $u(x, t) \sim E_\alpha(-Dt^\alpha)$ for large t [12]. We test $\alpha \in \{0.2, 0.5, 0.8\}$ to observe the transition from strong sub-diffusion to near-classical diffusion.
2. **Boundary Conditions:** For Neumann conditions ($\frac{\partial u}{\partial x}(0, t) = \frac{\partial u}{\partial x}(L, t) = 0$), we approximate $\frac{u_1^n - u_0^n}{h} = 0$, so $h = 0$, so $u_0^n - u_1^n$, and similarly at $x = L$. This conserves the total concentration, unlike Dirichlet conditions ($u(0, t) = u(L, t) = 0$), which enforce zero concentration at the boundaries, affecting the solution's spatial profile [7].
3. **Parameter Sensitivity:** The diffusion coefficient D scales the right-hand side of Equation (9), amplifying spatial gradients and accelerating diffusion for larger D . We test $D \in \{0.01, 0.05, 0.1, 0.5, 1, 2, 5, 10\}$ to assess its impact on solution dynamics.

The numerical scheme is implemented with domain length $L = 1$, time horizon $T = 1$, spatial grid points $M = 100$, temporal steps $N = 1000$, and initial condition $u_0(x) = \sin(\pi x)$. The results are visualized in Figure 2 and quantified in Tables 1, 2, and 3.



(a) Profiles for $\alpha = 0.2, 0.5, 0.8$ at $t = 1$. (b) Dirichlet vs. Neumann conditions for $\alpha = 0.5, t = 1$. (c) Profiles for $D = 0.01, 0.1, 1, 10$ at $t = 1, \alpha = 0.5$.

Figure 2: Scenario analysis results for the fractional diffusion model.

Figure 2 shows the solution profiles for the scenarios. Figure 2a illustrates that smaller α values yield slower diffusion, consistent with sub-diffusive behavior, as the memory effect strengthens [13]. Figure 2b demonstrates that Neumann conditions preserve higher concentrations compared to Dirichlet conditions, reflecting mass conservation. Figure 2c shows faster diffusion with increasing D , as larger diffusion coefficients enhance the spread of the concentration profile.

Table 1 shows the maximum concentration for different α values, confirming that lower α

results in higher peak concentrations due to slower diffusion. Table 2 quantifies the effect of varying D , with larger D values reducing the maximum concentration as diffusion accelerates. Table 3 presents the L_2 error [22] of the numerical solutions compared to a reference solution ($M = 200, N = 2000$), demonstrating convergence as the grid refines.

Table 1: Maximum concentration for different α values at $t = 1, D = 1$.

α	0.2	0.5	0.8
Max $u(x, t)$	0.922	0.675	0.340

Table 2: Maximum concentration for different D values at $t = 1, \alpha = 0.5$

D	0.01	0.05	0.1	0.5	1	2	5	10
Max $u(x, t)$	0.95	0.88	0.85	0.72	0.62	0.50	0.38	0.31

Table 3: L_2 error for numerical solutions at $t = 1, D = 1, \alpha = 0.5$, compared to a reference solution with $M = 200, N = 2000$

Grid Size (M, N)	(50, 500)	(100, 1000)	(150, 1500)
L_2 Error	0.0123	0.0031	0.0014

The results confirm the robustness of the numerical scheme across scenarios, with applications in modeling anomalous transport in complex media such as porous materials [2], [18], [19], [21]. Neumann boundary conditions preserve mass, making them suitable for systems where concentration is conserved, while Dirichlet conditions model systems with fixed boundary values, such as chemical diffusion with absorbing boundaries [8]. The sensitivity to D highlights the model’s flexibility in capturing varying diffusion rates, applicable to biological and physical systems. The error analysis in Table 3 validates the scheme’s accuracy, supporting its reliability for practical applications in fractional-order systems [12].

5. Conclusion

This study developed a numerical scheme for the fractional diffusion equation, with detailed derivations and a solved example. Scenario analyses highlight the impact of fractional order, boundary conditions, and diffusion coefficients, validated by numerical results. The method is accessible and effective for modeling anomalous diffusion.

Future research will explore multi-dimensional models, adaptive methods [4], and conformable fractional systems [16].

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