

Upper Bound Estimation of Fractal Dimensions of Fractional Integral of Continuous Functions

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Abstract

Fractional integral of continuous functions has been discussed in the present paper. If the order of Riemann-Liouville fractional integral is ν , fractal dimension of Riemann-Liouville fractional integral of any continuous functions on a closed interval is no more than $2 - \nu$.

Keywords

Box Dimension, Riemann-Liouville Fractional Calculus, Fractal Function

1. Introduction

In [1], fractional integral of a continuous function of bounded variation on a closed interval has been proved to still be a continuous function of bounded variation. The upper bound of Box dimension of the Weyl-Marchaud fractional derivative of self-affine curves has given in [2]. Previous discussion about fractal dimensions of fractional calculus of certain special functions can be found in [3] [4].

In the present paper, we discuss fractional integral of fractal dimension of any continuous functions on a closed interval.

If U is any non-empty subset of n -dimensional Euclidean space, R^n , the diameter of U is defined as $|U| = \sup\{|x - y| : x, y \in U\}$, i.e. the greatest distance apart of any pair of points in U . If $\{U_i\}$ is a countable collection of sets of diameter at most δ that cover F , i.e. $F \subset \bigcup_{i=1}^{\infty} U_i$ with $0 < |U_i| \leq \delta$ for each i , we say that $\{U_i\}$ is a δ -cover of F .

Suppose that F is a subset of R^n and s is a non-negative number. For any positive number define.

$$\mathcal{H}_\delta^s(F) = \inf \left\{ \sum_{i=1}^{\infty} |U_i|^s : \{U_i\} \text{ is a } \delta\text{-cover of } F \right\}$$

Write

$$\mathcal{H}^s(F) = \lim_{\delta \rightarrow 0} \mathcal{H}_\delta^s(F)$$

$\mathcal{H}_\delta^s(F)$ is called s -dimensional Hausdorff measure of F . Hausdorff dimension is defined as follows:

Definition 1.1 [5] Let F be a subset of R^n and s is a non-negative number. Hausdorff dimension of F is

$$\dim_H(F) = \inf \{s : \mathcal{H}^s(F) = 0\} = \sup \{s : \mathcal{H}^s(F) = \infty\}$$

If $s = \dim_H(F)$, then $\mathcal{H}^s(F)$ may be zero or infinite, or may satisfy

$$0 < \mathcal{H}^s(F) < \infty$$

A Borel set satisfying this last condition is called an s -set.

Box dimension is given as follows:

Definition 1.2 [5] Let F be any non-empty bounded subset of R^n and let $N_\delta(F)$ be the smallest number of sets of diameter at most δ which can cover F . Lower and upper Box dimensions of F respectively are defined as

$$\underline{\dim}_B(F) = \underline{\lim}_{\delta \rightarrow 0} \frac{\log N_\delta(F)}{-\log \delta} \quad (1.1)$$

and

$$\overline{\dim}_B(F) = \overline{\lim}_{\delta \rightarrow 0} \frac{\log N_\delta(F)}{-\log \delta} \quad (1.2)$$

If (1.1) and (1.2) are equal, we refer to the common value as Box dimension of F

$$\dim_B(F) = \lim_{\delta \rightarrow 0} \frac{\log N_\delta(F)}{-\log \delta} \quad (1.3)$$

Definition 1.3 [6] Let $f(x) \in C_{[0,1]}$ and $v > 0$. For $t \in [0,1]$ we call

$$D^{-v}f(x) = \frac{1}{\Gamma(v)} \int_0^x (x-t)^{v-1} f(t) dt$$

Riemann-Liouville integral of $f(x)$ of order v .

2. Riemann-Liouville Fractional Integral of 1-Dimensional Fractal Function

Let $f(x)$ be a 1-dimensional fractal function on I . We will prove that Riemann-Liouville fractional integral of $f(x)$ is bounded on I . Box dimension of Riemann-Liouville fractional integral of $f(x)$ will be estimated.

2.1. Riemann-Liouville Fractional Integral of $f(x)$

Theorem 2.1 Let $D^{-v}f(x)$ be Riemann-Liouville integral of $f(x)$ of order v . Then, $D^{-v}f(x)$ is bounded.

Proof. Since $f(x)$ is continuous on a closed interval I , there exists a positive constant M such that

$$|f(x)| \leq M \quad \forall x \in I$$

From **Definition 1.3**, we know

$$D^{-v}f(x) = \frac{1}{\Gamma(v)} \int_0^x (x-t)^{v-1} f(t) dt \quad 0 < v < 1$$

For any $x \in I$, it holds

$$|D^{-\nu} f(x)| \leq \frac{M}{\nu \Gamma(\nu)} x^\nu \leq \frac{M}{\Gamma(\nu+1)} \quad 0 < \nu < 1$$

$D^{-\nu} f(x)$ is a bounded function on I .

2.2. Fractal Dimensions of Riemann-Liouville Fractional Integral of $f(x)$

Theorem 2.2 Let $D^{-\nu} f(x)$ be Riemann-Liouville integral of $f(x)$ of order ν . Then,

$$1 \leq \dim_H \Gamma(D^{-\nu} f, I) \leq \overline{\dim_B} \Gamma(D^{-\nu} f, I) \leq 2 - \nu, \quad 0 < \nu < 1$$

Proof. Let $0 < \delta < 1/2$, and m is the least integer greater than or equal to $1/\delta$. If $0 \leq a_1 < b_1 \leq \delta$, we have

$$\begin{aligned} \Gamma(\nu) [D^{-\nu} f(b_1) - D^{-\nu} f(a_1)] &= \left(\int_0^{b_1} (b_1 - t)^{\nu-1} f(t) dt - \int_0^{a_1} (a_1 - t)^{\nu-1} f(t) dt \right) \\ &= \int_0^{a_1} [(b_1 - t)^{\nu-1} - (a_1 - t)^{\nu-1}] f(t) dt + \int_{a_1}^{b_1} (b_1 - t)^{\nu-1} f(t) dt. \end{aligned}$$

For $1 \leq i \leq m$, let $M_i = \max_{x \in [(i-1)\delta, i\delta]} f(x)$, $m_i = \min_{x \in [(i-1)\delta, i\delta]} f(x)$, $M = \max_{x \in I} f(x)$. If $D^{-\nu} f(b_1) - D^{-\nu} f(a_1) \geq 0$, it holds

$$\Gamma(\nu+1) [D^{-\nu} f(b_1) - D^{-\nu} f(a_1)] \leq (b_1 - a_1)^\nu (M_1 - m_1) + (b_1^\nu - a_1^\nu) m_1$$

If $D^{-\nu} f(b_1) - D^{-\nu} f(a_1) < 0$, it holds

$$\Gamma(\nu+1) |D^{-\nu} f(b_1) - D^{-\nu} f(a_1)| \leq (b_1 - a_1)^\nu (M_1 - m_1)$$

We have

$$|D^{-\nu} f(b_1) - D^{-\nu} f(a_1)| \leq \frac{1}{\Gamma(\nu+1)} (b_1 - a_1)^\nu (M_1 - m_1) + M \delta^\nu$$

Let $1 \leq n \leq m-1$. If $n\delta \leq a_{n+1} \leq b_{n+1} \leq (n+1)\delta$, we have

$$\begin{aligned} \Gamma(\nu) [D^{-\nu} f(b_{n+1}) - D^{-\nu} f(a_{n+1})] &= \int_0^{n\delta+b_{n+1}} (n\delta+b_{n+1}-t)^{\nu-1} f(t) dt - \int_0^{n\delta+a_{n+1}} (n\delta+a_{n+1}-t)^{\nu-1} f(t) dt \\ &= \int_0^{n\delta} [(n\delta+b_{n+1}-t)^{\nu-1} - (n\delta+a_{n+1}-t)^{\nu-1}] f(t) dt \\ &\quad + \int_{n\delta}^{n\delta+a_{n+1}} [(n\delta+b_{n+1}-t)^{\nu-1} - (n\delta+a_{n+1}-t)^{\nu-1}] f(t) dt \\ &\quad + \int_{n\delta+a_{n+1}}^{n\delta+b_{n+1}} (n\delta+b_{n+1}-t)^{\nu-1} f(t) dt. \end{aligned}$$

If $D^{-\nu} f(b_{n+1}) - D^{-\nu} f(a_{n+1}) \geq 0$, it holds

$$\Gamma(\nu+1) [D^{-\nu} f(b_{n+1}) - D^{-\nu} f(a_{n+1})] \leq (b_{n+1} - a_{n+1})^\nu (M_{n+1} - m_{n+1}) + (b_{n+1}^\nu - a_{n+1}^\nu) m_{n+1}$$

If $D^{-\nu} f(b_{n+1}) - D^{-\nu} f(a_{n+1}) < 0$, it holds

$$\Gamma(\nu+1) |D^{-\nu} f(b_{n+1}) - D^{-\nu} f(a_{n+1})| \leq (b_{n+1} - a_{n+1})^\nu (M_{n+1} - m_{n+1}) + (2\delta)^\nu M$$

We get

$$|D^{-\nu} f(b_{n+1}) - D^{-\nu} f(a_{n+1})| \leq \frac{1}{\Gamma(\nu+1)} (b_{n+1} - a_{n+1})^\nu (M_{n+1} - m_{n+1}) + 2M \delta^\nu$$

There exists a positive constant C , such that

$$R_{D^{-\nu}f} [i\delta, (i+1)\delta] \leq C\delta^\nu, \quad 1 \leq i \leq m-1$$

If $N_\delta(D^{-\nu}f)$ is the number of squares of the δ mesh that intersects $\Gamma(D^{-\nu}f, I)$, by Proposition 11.1 of [1], we have

$$N_\delta(D^{-\nu}f) \leq 2m + \delta^{-1} \sum_{i=0}^{m-1} R_{D^{-\nu}f} [i\delta, (i+1)\delta] \leq C\delta^{\nu-2}$$

From (1.2) of **Definition 1.2**, we know

$$\overline{\dim}_B \Gamma(D^{-\nu}f, I) = \overline{\lim}_{\delta \rightarrow 0} \frac{\log N_\delta(D^{-\nu}f)}{-\log \delta} \leq 2 - \nu, \quad 0 < \nu < 1$$

With **Definition 1.1**, we get the conclusion of **Theorem 2.2**.

This is the first time to give estimation of fractal dimensions of fractional integral of any continuous function on a closed interval.

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