Research Article

White Noise Functional Solutions for Wick-Type Stochastic Fractional Mixed KdV-mKdV Equation Using Extended \((G'/G)\)-Expansion Method

Zhao Li\(^{1,2}\), Peng Li,\(^{3}\) and Tianyong Han\(^{1}\)

\(^{1}\)College of Computer Science, Chengdu University, Chengdu 610106, China
\(^{2}\)V.C. & V.R. Key Lab of Sichuan Province, Sichuan Normal University, Chengdu 610068, China
\(^{3}\)North China Electric Power Test and Research Institute, China Datang Corporation Science and Technology Research Institute Co., Beijing 100040, China

Correspondence should be addressed to Zhao Li; lizhao10.26@163.com

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In this paper, white noise functional solutions of Wick-type stochastic fractional mixed KdV-mKdV equations have been obtained by using the extended \((G'/G)\)-expansion method and the Hermite transform. Firstly, the Hermite transform is used to transform Wick-type stochastic fractional mixed KdV-mKdV equations into deterministic fractional mixed KdV-mKdV equations. Secondly, the exact traveling wave solutions of deterministic fractional mixed KdV-mKdV equations are constructed by applying the extended \((G'/G)\)-expansion method. Finally, a series of white noise functional solutions are obtained by the inverse Hermite transform.

1. Introduction

The study of stochastic differential equation (SDE) can be traced back to Einstein’s classical paper in 1905, which proposed the microscopic random motion of particles and macrodiffusion equations. In Einstein’s research, the exact dynamics of the system is quite uncertain and which can be modeled by SDE. In 1949, Itô [1], a Japanese mathematician, first defined a random integral named Itô stochastic integral, which laid the theoretical foundation for the research of SDEs. In fact, the physical quantities of the objective world generally change with time and space, which are usually simulated by partial differential equation. Thus, stochastic partial differential equation (SPDE) [2] is usually used to simulate mathematical problems in the fields of science and engineering.

Fractional calculus was proposed before the birth of SPDE. In 1695, Leibniz and L’Hospital have discussed the definition and significance of derivative when the order of derivative is 1/2. In recent years, with the combination of fractional calculus theory and SPDE, it is gradually found that fractional SPDE can describe some nonlinear phenomena in the fields of natural science and engineering applications [3, 4]. In recent years, white noise functional solution is a very important topic in the research of fractional SPDEs. Many researchers have proposed many methods to construct the white noise functional solutions of fractional SPDEs, such as the Exp-function method [5], the Kudryashov method [6], improved computational method [7], and computerized symbolic [8]. The biggest obstacle in finding the white noise functional solution of SPDE is that the nonlinear ordinary differential equation obtained by the Hermite transform and random traveling wave transform is a nonlinear ordinary differential equation with variable coefficients. Therefore, many methods of constructing the white noise functional solutions of fractional partial differential equations are not applicable. So, it is particularly important to find a new method to construct the solution of nonlinear differential equation with variable coefficients. As early as 2008, Professor Wang [9] proposed
a method named \((G'/G)\)-expansion method to construct the exact traveling wave solution of partial differential equation. Later, many experts and scholars \([10, 11]\) further expanded the method to enrich the solutions of partial differential equations. In this paper, we intend to find the solutions of fractional SPDEs by the extended \((G'/G)\)-expansion method.

In recent years, with the development of fractional derivative, the Wick-type stochastic fractional mixed KdV-mKdV equation (see \([5, 6, 8, 12, 13]\)), a very important class of fractional SPDEs, has been widely concerned by many researchers. This model can be described as follows:

\[
D_t^\alpha u + \Theta_1(t)\alpha U + D_x^\beta u + \Theta_2(t)\beta U + D_x^{2\alpha} u + D_x^{3\alpha} u = 0, \quad \text{(1)}
\]

where \(U = U(t, x), (t, x) \in \mathbb{R}_+ \times \mathbb{R},\) and \(0 < \alpha \leq 1.\) \(D_t^\alpha U, D_x^\beta U,\) and \(D_x^{n\alpha} U\) are the conformable fractional derivative. \(\Theta_1(t)\) and \(\Theta_2(t)\) are integrable white noise functionals on \(\mathbb{R}_+\) to the Kondrative distribution space \(\mathcal{D}_{-1}.\) The operator \(\alpha\) represents the Wick product on \(\mathcal{D}_{-1} .\)

Based on Eq. (1), we consider the fractional mixed KdV-mKdV equation which is a very important fractional partial differential equation and usually used to simulate shallow water surface waves phenomena \([14-19]\).

\[
D_t^\alpha u + \Theta_1(t)\alpha u + \Theta_2(t)\beta u + D_x^\beta u + D_x^{3\alpha} u = 0, 0 < \alpha < 1, \quad \text{(2)}
\]

where \(u(t, x)\) stands for the wave profile. \(\Theta_1(t)\) and \(\Theta_2(t)\) are integrable function on \(\mathbb{R}_+\). The fractional derivatives are considered in the sense of conformable fractional derivatives \([20-23]\).

Our work is as follows. In Section 2, we review the white noise theory and briefly introduce the extend \((G'/G)\)-expansion method of Wick-type fractional SPDE. In Section 3, white noise functional solutions of Eq. (1) are constructed by Hermite transform, fractional traveling wave transformation, and the extend \((G'/G)\)-expansion method. In Section 4, we give a summary.

2. Preliminaries

2.1. White Noise Theory. Assume that the rigging \(\mathcal{D}(\mathbb{R}^N) \subset L^2(\mathbb{R}^N) \subset \mathcal{S}(\mathbb{R}^N),\) where \(\mathcal{S}(\mathbb{R}^N)\) represents the Schwartz test functions space. \(\mathcal{S}^*(\mathbb{R}^N)\) stands for the tempered distributions space. In Ref. \([24]\), Holden et al. have proved that there is a unique measure of white noise, that is measure \(\mu\) on \((\mathcal{D}^*(\mathbb{R}^N), \mathcal{S}(\mathcal{D}^*(\mathbb{R}^N))),\) where \(\mathcal{D}(\mathcal{D}^*(\mathbb{R}^N))\) is the family of all Borel sets in \(\mathcal{D}^*(\mathbb{R}^N).\) The Hermite function \(e_u(x)\) is defined by \(e_u(x) = e^{-\frac{1}{2} x^2} \exp(\sqrt{2} x/(\sigma (n-1)))^{1/2},\) where \(\sigma = 1, h_n(x)\) is the Hermite polynomial. Define

\[
H_m(\omega) = \prod_{n=1}^\infty h_n(\langle (\omega, e_n) \rangle), \omega \in \mathcal{D}^*(\mathbb{R}^N),
\]

where \((h_n)_{n=1}^\infty\) represents the Hermite polynomials. \((e_n)_{n=1}^\infty\) denotes the orthonormal basis in \(L^2(\mathbb{R}^N).\) Let \((\mathcal{D}_{-1})^N\) be the Kondrative space of stochastic test functions space, and then \((\mathcal{D}_{-1})^N\) stands for the Kondrative space of stochastic distributions. Let \(F = \sum a_m H_m, G = \sum a_m H_m \in (\mathcal{D}_{-1})^N,\) where \(a_m, b_m \in \mathbb{R}^n.\) The wick product is defined by

\[
F \circ G = \sum_{m, n} (a_m, b_n) H_{m+n}.
\]

Then, the Hermite transform of \(F\) is given by

\[
\mathcal{H} F(z) = \hat{F}(z) = \sum_m a_m z^m \in \mathbb{C}^n,
\]

where \(z = (z_1, z_2, \ldots, z_n) \in \mathbb{C}^n, F = \sum a_m H_m \in (\mathcal{D}_{-1})^N.\) Next, we define the Hermite transform

\[
\hat{F} \circ G(z) = \hat{F}(z) \hat{G}(z),
\]

where \(\hat{F}(z)\) and \(\hat{G}(z)\) exist.

For \(q < 1, \rho > 0,\) then we define the neighborhoods \(N_q(\rho)\)

\[
N_q(\rho) = \left\{ (z_1, z_2, \ldots) \in \mathbb{C}^N : \sum_{m=0} |z^m|^{2(Nq)^m} < \rho^2 \right\}.
\]

**Theorem 1** (see \([24]\)). Suppose \(u: D \times N_q(\rho) \rightarrow \mathbb{R}\) be a strong solution of the following equation

\[
P(\alpha, \beta, \gamma, \delta, u, z) = 0, \quad \text{(8)}
\]

where \((t, x)\) in open bounded set in \(D, (t, x) \in \mathcal{D}_{-1}.\) Such that \(u(t, x, z) = \hat{U}(t, x, z)\) and solves the stochastic equation

\[
P(t, x, D_t, D_x, \alpha u, \beta u, \gamma u, u, \omega) = 0, \quad \text{(9)}
\]

2.2. Extended \((G'/G)\)-Expansion Method. Now, we consider a wick-type stochastic fractional partial differential equation

\[
P(t, x, D_t, D_x, \alpha u, \beta u, \gamma U, U, \omega) = 0, \quad \text{(10)}
\]

where \(D_t\alpha U, D_x\beta U, \ldots\) are the conformable fractional derivatives of \(U\) in the wick-type sense. Applying the Hermite transform, we can get a fractional partial differential equation as follows

\[
\hat{P}(t, x, \xi, \hat{U}, \hat{D}_t \hat{U}, \alpha \hat{U}, \beta \hat{U}, \gamma \hat{U}, \hat{U}) = 0, \quad \text{(11)}
\]

where \(\hat{U} = \hat{H}(U)\) is the Hermite transform of \(U, z = (z_1, z_2, \ldots, z_n) \in \mathbb{C}^n.\) Then, we introduced the transformation:

\[
\hat{U}(t, x, z) = u(\xi), \xi(t, x, z) = k(t, \alpha) + \int_0^t \frac{\theta(\eta, z)}{\eta^{\alpha}} d\eta, \quad \text{(12)}
\]

where \(a > 0, k\) and \(c\) are constants. \(\theta\) is a nonzero function.
Next, substituting Eq. (12) into Eq. (11), we can obtain the following of the ordinary differential equation

$$Q \left( u, \frac{du}{d\xi}, \frac{d^2u}{d\xi^2}, \frac{d^3u}{d\xi^3}, \cdots \right) = 0. \quad (13)$$

Next, we briefly introduce the extended \((G'/G)\)-expansion method. Firstly, we assume that the traveling wave solution of Eq. (13) can be described as follows:

$$u(\xi) = \sum_{i=0}^{N} a_i \left( \frac{G'}{G} \right)^i + \sum_{i=1}^{N} b_i \left( \frac{G'}{G} \right)^{-i}, \quad (14)$$

where \(G = G(\xi)\) satisfies

$$GG'' = A G' + B \left( \frac{G'}{G} \right)^2 + cG^2, \quad (15)$$

where \(A, B,\) and \(C\) are real number. Secondly, substituting Eq. (14) into Eq. (13), and balancing the highest order derivative term and the highest order nonlinear term, then, we can determine the positive integer \(N\). Next, substituting Eq. (14) together with (15) into Eq. (13) with the value of \(N\) determined in the previous step, we can get the polynomials about \((G'/G)^{-i} (i = 0, 1, 2, \cdots)\) and \((G'/G)^{i} (i = 0, 1, 2, \cdots)\), then we set all coefficients of the polynomial to zero, and we have a set of algebraic equation. Finally, we solve the algebraic equations, and we can get the values of \(a_i\) and \(b_i\). The readers can refer to [25] for details of this method.

3. Explicit Solutions of System (1)

Applying Hermite transform, Eq. (1) can be transformed into fractional partial differential equation in the sense of conformable fractional derivatives

$$D_\alpha^z \hat{U}(t, x) + \hat{\Theta}_1(t, z) \hat{U}(t, x, z) D_\alpha^z \hat{U}(t, x, z)$$
$$+ \hat{\Theta}_2(t, z) \hat{U}^2(t, x, z) D_\alpha^z \hat{U}(t, x, z)$$
$$+ D_\alpha^z \hat{U}(t, x, z) = 0, \quad (16)$$

where \(z = (z_1, z_2, \cdots) \in \mathbb{C}^N\). Next, we introduce the transformation \(\hat{\Theta}_1(t, z) = \theta_1(t, z), \hat{\Theta}_2(t, z) = \theta_2(t, z), \) and \(\hat{U}(t, x, z) = u(\xi(t, x, z))\) with

$$\xi(t, x, z) = k \left( \frac{x^n}{\alpha} \right) + c \int \frac{\theta(\eta, z)}{\eta^{1-\alpha}} d\eta, \quad (17)$$

where \(a > 0, k\) and \(c\) are nonzero constants. \(\theta\) is a nonzero function.

Substituting (16) into (3.1), we obtain

$$\frac{c\theta}{d\xi} \frac{du}{d\xi} + k\theta_1 \frac{du}{d\xi} + k\theta_2 u^2 \frac{du}{d\xi} + k^3 \frac{d^3u}{d\xi^3} = 0. \quad (18)$$

Integrating Eq. (18) with respect to \(\xi\) and assuming the integral constant to zero, we obtain

$$c\theta u + \frac{k\theta_1}{2} u^2 + \frac{k\theta_2 u^3}{3} + k^3 \frac{d^3 u}{d\xi^3} = 0. \quad (19)$$

By making the homogeneous balance between \(u^2\) and \(d^3 u/d\xi^3\) in Eq. (19), we have \(N = 1\). Thus, the solution of Eq. (19) can be written as follows:

$$u(\xi) = a_0 + a_1 \left( \frac{G'}{G} \right)^{-1}, \quad (20)$$

where \(a_0, a_1,\) and \(b_i\) are undetermined parameters.

Substituting Eq. (20) together with Eq. (15) into Eq. (19), Eq. (19) is transformed into polynomials in \((G'/G)^{-i}\) \((i = 1, 2, 3)\) and \((G'/G)^{i}\) \((i = 0, 1, 2, 3)\). Collecting each coefficient of the polynomials yields a set of algebraic equations. By solving the algebraic equations, we can get following.

Set 1: \(a_1 = \pm \sqrt{-6k^2(A-1)^2}\theta_2, \quad a_0 = \pm B(A-1)\sqrt{-3k^2/2(A-1)^2}\theta_2 - \theta_1/2\theta_2, \quad b_1 = 0, \quad c = -(k\theta_1/4\theta)\alpha_0 - (3k^3BC\alpha_1/2\theta_0\alpha_0) + (k^3/2\theta_0\alpha_0)[B^2 + 2C(A-1)].\)

Set 2: \(a_1 = 0, \quad a_0 = \pm BC\sqrt{-3k^2/2\theta_2} - \theta_1/2\theta_2, \quad b_1 = \pm \sqrt{-6k^2C^2}/\theta_2, \quad c = -(k\theta_1/4\theta)\alpha_0 - (3k^3B(A-1)b_1/2\theta_0\alpha_0) + (k^3/2\theta_0\alpha_0)[B^2 + 2C(A-1)].\)

Substituting the solutions into (20), we have

$$u(\xi) = \pm B(A-1)\sqrt{-\frac{3k^2}{2(A-1)^2}\theta_2} - \frac{\theta_1}{\theta_2} \mp \sqrt{-\frac{6k^2(A-1)^2}{\theta_2}\left( \frac{G'}{G} \right)^{-1}}. \quad (21)$$

3.1. The Solutions of Eq. (19). Next, we can obtain the solutions of Eq. (19) as follows.

Family 1. When \(B^2 - 4(A-1)C > 0\) and \(A \neq 1\), we obtain

$$u_1(\xi) = \frac{\theta_1}{\theta_2} \pm \frac{1}{2} \sqrt{-\frac{3k^2(A-1)^2(B^2+4AC-4AC)}{2\theta_2}} H_1, \quad (22)$$

$$u_2(\xi) = \pm BC\sqrt{-\frac{3k^2}{2C^2\theta_2}} - \frac{\theta_1}{\theta_2} \pm \sqrt{-\frac{6k^2C^2}{\theta_2}} \left[ \sqrt{B^2 + 4AC-4AC} \frac{H_1}{2(1-A)} + \frac{B}{2(1-A)} \right]^{-1} \quad (23)$$

where \(\xi(t, x, z) = k(x^n/\alpha) + c \int (\theta/\eta^{1-\alpha}) d\eta, \quad H_1, \quad H_2 = C_1 \sinh \left((\sqrt{B^2 + 4AC-4AC}/2)\xi\right) + C_2 \cosh \left((\sqrt{B^2 + 4AC-4AC}/2)\xi\right) + C_3 \sinh \left((\sqrt{B^2 + 4AC-4AC}/2)\xi\right)ight) \right]^{-1}, \quad C_1\) and \(C_2\) are constants.
Fixed parameters are as follows: $A = 2$, $B = 4$, $C = 3$, $C_1 \neq 0$, $C_2 = 0$, $\theta_1 = -12$, $\theta_2 = -6$, $\theta_3 = 2$, $k = 1$, and $\alpha = 1/2$; then, three-dimensional portrait can be drawn in Figure 1.

Family 2. When $4(A - 1)C - B^2 > 0$ and $A \neq 1$, we have

$$u_3(\xi) = -\frac{\theta_1}{2\theta_2} \pm \frac{1}{1 - A} \sqrt{-\frac{3k^2(A - 1)^2(4(A - 1)C - B^2)}{2\theta_2}} H_2,$$  \hspace{1cm} (24)$$

$$u_4(\xi) = \pm BC \sqrt{-\frac{3k^2}{2C^3\theta_2} - \frac{\theta_1}{2\theta_2} \pm \sqrt{-\frac{6k^2C^2}{\theta_2}} \left[ \frac{\sqrt{4(A - 1)C - B^2}}{2(1 - A)} \frac{H_2 + \frac{B}{2(1 - A)}}{2}\right]^{-1},$$  \hspace{1cm} (25)$$

where $\xi(t, x, z) = k(\alpha/\alpha) + c \int_0^z (\theta(\eta, z)/\eta)^{1-\alpha} d\eta$. $C_1$ and $C_2$ are constants.

Fixed parameters are as follows: $A = 2$, $B = 4$, $C = 3$, $C_1 = 1$, $C_2 = 2$, $\theta_1 = -12$, $\theta_2 = -6$, $\theta_3 = -6$, $\theta_4 = 2$, $k = 1$, and $\alpha = 1/2$; then, three-dimensional portrait can be drawn in Figure 2.

Family 3. When $B^2 - 4(A - 1)C = 0$ and $A \neq 1$, we obtain

$$u_5(\xi) = -\frac{\theta_1}{2\theta_2} \pm \frac{1}{1 - A} \sqrt{-\frac{6k^2(A - 1)^2}{\theta_2}} \cdot \frac{C_1}{C_1\xi + C_2},$$  \hspace{1cm} (26)$$

$$u_6(\xi) = \pm BC \sqrt{-\frac{3k^2}{2C^3\theta_2} - \frac{\theta_1}{2\theta_2} \pm (1 - A) \sqrt{-\frac{6k^2C^2}{\theta_2}} \left[ \frac{C_1}{C_1\xi + C_2} + \frac{B}{2} \right]}^{-1},$$  \hspace{1cm} (27)$$

where $\xi(t, x, z) = k(\alpha/\alpha) + c \int_0^z (\theta(\eta, z)/\eta)^{1-\alpha} d\eta$. $C_1$ and $C_2$ are constants.

Fixed parameters are as follows: $A = 2$, $B = 4$, $C = 4$, $C_1 \neq 0$, $C_2 = 0$, $\theta_1 = -12$, $\theta_2 = -6$, $\theta_3 = -6$, $\theta_4 = 2$, $k = 1$, and $\alpha = 1/2$; then, three-dimensional portrait can be drawn in Figure 3.

3.2. White Noise Functional Solutions of Eq. (1). In order to construct the white noise functional solutions of Eq. (1), we apply the inverse Hermite transform and Theorem 1 to the solutions $u_3(\xi), u_4(\xi), \ldots, u_6(\xi)$. Then, we obtain six white noise functional solutions.

Family 1. When $B^2 - 4(A - 1)C > 0$ and $A \neq 1$, we obtain

$$U_1(t, x) = -\Theta_1(t) \pm \frac{1}{1 - A} \left( \frac{3k^2(A - 1)^2(B^2 + 4C - 4AC)}{2\theta_2(t)} \right)^{1/2} H_1,$$
\[U_2(t,x) = \pm BC \left( \frac{-3k^2}{2C^2\Theta_1(t)} \right)^\frac{1}{2} - \frac{\Theta_1(t)}{2\Theta_2(t)} \pm \frac{6k^2C^2}{\Theta_2(t)} \right)^\frac{1}{2} \left( \frac{\sqrt{B^2 + 4C - 4AC/2}}{2(1-A)} \right) H^\frac{1}{2} + \frac{B}{2(1-A)} \right) \frac{d}{dt} \right)^{a-1}.

where \( H_1 = C_1 \sin^\eta\left((\sqrt{B^2 + 4C - 4AC/2})(k(x^2/\alpha) + c \int_0^\eta \left( \theta(\eta)\eta^{-1-a}d\eta \right) + C_2 \cos^\eta\left((\sqrt{B^2 + 4C - 4AC/2})(k(x^2/\alpha) + c \int_0^\eta \left( \theta(\eta)\eta^{-1-a}d\eta \right) \right)\right)\right)\). \( C_1 \) and \( C_2 \) are constants.

Family 3. When \( B^2 - 4(A - 1)C = 0 \) and \( A \neq 1 \), we obtain

\[U_3(t,x) = \pm \frac{\Theta_1(t)}{2\Theta_2(t)} \pm \frac{1}{1-A} \left( \frac{3k^2(A - 1)}{2C^2\Theta_2(t)} \right) \left( \frac{6k^2C^2}{\Theta_2(t)} \right)^\frac{1}{2} \left( \frac{\sqrt{4(A - 1)C - B^2}}{2(1-A)} \right) H^\frac{1}{2} + \frac{B}{2(1-A)} \right) \frac{d}{dt} \right)^{a-1} \}

where \( H_2 = -C_1 \sin^\eta\left((\sqrt{4AC - 4C - B^2/2})(k(x^2/\alpha) + c \int_0^\eta \left( \theta(\eta)\eta^{-1-a}d\eta \right) + C_2 \cos^\eta\left((\sqrt{4AC - 4C - B^2/2})(k(x^2/\alpha) + c \int_0^\eta \left( \theta(\eta)\eta^{-1-a}d\eta \right) \right)\right)\). \( C_1 \) and \( C_2 \) are constants.

4. Conclusion

In this paper, we constructed the white noise functional solutions of Wick-type stochastic fractional mixed KdV-mKdV equation by using the extended \( (G'/G) \)-expansion method and the Hermite transform. Compared with the existing literature [5, 6, 8, 12, 13], the negative power solutions \( U_2(t,x) \), \( U_4(t,x) \), and \( U_6(t,x) \) obtained in the paper are not reported. The method discussed in the paper is not only applicable to Eq. (1), but also can help mathematicians and physicists find the white noise functional solutions of Wick-type fractional SPDEs. In the future, our work will mainly focus on the white noise functional solutions of SPDEs.

Data Availability

No data were used to support this study.
Conflicts of Interest
The authors declare that they have no conflicts of interest.

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