Contents

In	tro	du	ıcti	on	·	V

	notations and abbreviations —— XIII
•	ors — XIII
.=	of functions —— XIII
•	functions — XIV
	stic processes and random variables —— XV
	symbols — XVI
Abbrev	riations —— XVII
1	Fractional integrals and derivatives —— 1
1.1	General properties of fractional integrals —— 1
1.2	Hölder property of fractional integrals —— 10
1.3	Fractional integrals of power-integrable functions —— 15
1.4	Restrictions of fractional integrals —— 18
1.5	Continuity of fractional integrals in the index of integration —— 20
1.6	Fractional integrals of complex order —— 23
1.7	Riemann–Liouville fractional derivatives —— 24
1.8	Dzhrbashyan–Caputo fractional derivatives —— 28
1.9	Marchaud fractional derivatives —— 32
1.10	Fractional derivatives of higher order —— 42
1.11	The one-dimensional fractional Laplacian —— 64
1.12	Grunwald–Letnikov fractional derivatives —— 85
1.13	Fractional derivatives of complex order —— 88
1.14	Fractional integrals and derivatives with respect to a function —— 88
1.15	Further properties of fractional derivatives —— 92
1.16	The Hilbert transform —— 101
1.17	Exercises —— 108
2	Integral and differential equations involving fractional operators —— 120
2.1	Abel integral equation —— 120
2.2	The Mittag-Leffler and Prabhakar functions —— 121
2.3	Fractional differential equations with Riemann-Liouville fractional
	derivatives —— 130
2.4	Fractional differential equations with Dzhrbashyan-Caputo fractional
	derivatives —— 143
2.5	The generalized Grönwall inequality —— 151
2.6	Continuous dependence on the initial data —— 154
2.7	Linear fractional differential equations with Riemann–Liouville fractional
	derivatives —— 157



2.8	Linear fractional differential equations with Dzhrbashyan–Caputo fractional derivatives —— 173
2.9	Exercises —— 181
3	Fractional Brownian motion and its environment —— 191
3.1	Fractional Brownian motion: definition and some properties —— 191
3.2	Wiener integration with respect to the fractional Brownian motion —— 194
3.3	Wiener integrals of functions of bounded variation —— 202
3.4	Representations of the fractional Brownian motion —— 206
3.5	Fractional Ornstein-Uhlenbeck process —— 214
3.6	Fractional Ornstein–Uhlenbeck process with stochastic forcing —— 223
3.7	Reflected fractional Brownian motion —— 229
3.8	Reflected fractional Ornstein–Uhlenbeck process —— 235
3.9	Exercises —— 252
4	Stochastic processes and fractional differential equations —— 259
4.1	Stable distributions and stable processes —— 259
4.2	Stable subordinators and Marchaud fractional derivatives —— 264
4.3	Symmetric $lpha$ -stable Lévy motion and fractional Laplacian —— 270
4.4	Inverse stable subordinators —— 273
4.5	Time-fractional abstract Cauchy problems —— 279
4.6	Weighted inverse subordination operators —— 284
4.7	The delayed Brownian motion and the time-fractional heat equation —— 292
4.8	The delayed fractional Brownian motion —— 301
4.9	The delayed fractional Ohrnstein–Uhlenbeck process —— 313
4.10	Delayed continuous-time Markov chains —— 316
4.11	Fractional integral equations with a stochastic driver —— 326
4.12	Exercises —— 333
5	Numerical methods and simulation —— 338
5.1	Calculation of the Mittag-Leffler function —— 338
5.2	Approximation of fractional integrals. Product-integration methods —— 345
5.3	Product-integration methods for fractional differential equations —— 350
5.4	Fractional linear multistep methods —— 358
5.5	Simulation of the fractional Brownian motion —— 363
5.6	Euler-Maruyama schemes for stochastic differential equations driven by an
	additive fractional Brownian noise —— 368
5.7	Chambers–Mallow–Stuck algorithm —— 376
5.8	Simulation of the delayed processes —— 378
5.9	Listings —— 389

Α	Basics in complex analysis and integral transforms —— 399
A.1	Basics in complex analysis —— 399
A.2	Fourier transform —— 403
A.3	Laplace transform —— 408
В	Special functions —— 411
B.1	Euler Gamma function —— 411
B.2	Generalized binomial coefficients —— 413
B.3	Euler Beta function —— 414
B.4	Hypergeometric series —— 415
c	Stochastic processes —— 417
C.1	The Kolmogorov–Chentsov theorem —— 417
C.2	Gaussian processes —— 417
C.3	Brownian motion and integrals with respect to it —— 419
C.4	Infinite divisibility and Lévy processes —— 420
C.5	Feller semigroups and generators —— 424
Biblio	graphy —— 429

Index —— 439