

Optimality of the Generalization New Class of Caputo-Katugampola Fractional Optimal Control Problems

Moataz Abbas Holel and Sameer Qasim Hasan

(Department of Mathematics, College of Education, Mustansiriyah University, Baghdad, Iraq)

E-mail: moataz.abbas92@gmail.com

Abstract: In this work, a generalization of a new class of fractional order optimal control problems with Caputo-Katugampola derivative of order $\alpha, \beta \in (0, 1)$ and $\rho > 0$ was studied and considers the final time t_f is free. The necessary optimality conditions with Lagrange multipliers $\lambda(t) \in \mathbb{R}$ of fractional order optimal control problems were derived in case $t \in [A, t_f]$ and $a < A$. The formula for the integral by parts has been proven for the left Caputo-Katugampola fractional derivative that contributes to the finding and deriving the necessary optimality conditions.

Key Words: Fractional calculus, Caputo-Katugampola derivative, necessary optimality conditions, hamiltonian system.

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§1. Introduction

Fractional calculus contributes to many important aspects and fields of life such as science, engineering and physical applications, since the fractional order models gives an accurate description of non-linear and complex natural systems than integer order models , which prompted researchers to interest in studying these systems in advanced methods and in more than one way.

We mention some of its applications with optimal fractional control (FOCP) that are subject to dynamic constraints with the objective function problems, chaotic systems [1], bioscience [2], conformable to the FOCP [3], aerospace [4], economic [5] and so on [6-8]. The reader can refer to the books [9-12] for more details on fractional calculus.

Agrawal O. P. [13] is using Riemann-Liouville (R-LFD) to provide a general formulation and find an approximate solution for a class of (FOCPs).

Study of the necessary and sufficient optimality conditions for fractional optimal control problems for one-dimensional with Caputo fractional derivative by Pooseh S., et al. [14] and for system with JiHuan He's fractional derivative by Sayevand K., et al. [15] and for composition(FOCPs) by QasimHasan S., and Abbas Holel M. [16].

New types of fractional operators were introduced by U. Katugampola [17], These are done by generalizing the (R-L) and Hadamard fractional integrals, same author, introduce a

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new fractional derivative [18], and see [19]. Almeida R., et al. [20] proves the existence and uniqueness theorem by using the Caputo-Katugampola derivative for a fractional Cauchy type problem. A definition has been given with some properties of generalized fractional derivatives by Jarad F., et al. [21].

This paper aims to study a generalization of a new class of (FOCPs) with left (C-KD) of order $\alpha, \beta \in (0, 1)$ and $\rho > 0$, let \mathcal{F}, g are two differentiable functions with domain $[a, +\infty) \times \mathbb{R}^2$ and $\Psi : [a, +\infty) \times \mathbb{R} \rightarrow \mathbb{R}$ is a differentiable function. And considering $(\mathcal{R}_1, \mathcal{R}_2) \neq (0, 0)$, x_A is a fixed real number $t \in [A, t_f]$ and $a < A$, as follows:

$$\text{minimize } \mathbf{J}(x, u, t_f) = \int_A^{t_f} \mathcal{F}(x(t), u(t), t) dt + \Psi(t_f, x(t_f)), \tag{1}$$

subject to dynamic control system

$$\mathcal{R}_1 {}^{CK}D_t^{\alpha, \rho} x(t) + \mathcal{R}_2 {}^{CK}D_t^{\beta, \rho} x(t) = g(x(t), u(t), t), \tag{2}$$

$$x(A) = x_A. \tag{3}$$

This paper contains four sections: in Section 2, preliminaries and prove integration by parts formula for (C-KFD). The necessary optimality conditions are studied for a generalization class of (C-K FOCs) in details in Section 3. The conclusions are introduced in Section 4.

§2. Preliminaries

The basic definitions of (FDs) and (FIs) are presented with proof of theorems are used in work.

Definition 2.1([18, 20]) *Let $\alpha > 0, \rho > 0$ and an interval $[a, b]$ of \mathbb{R} , where $0 < a < b$ The left and right (R-KFI) and (R-KFD) of a function $f \in L^1([a, b])$ are defined by*

$${}^{RK}D_a^{-\alpha, \rho} f(t) = \frac{1}{\Gamma(\alpha)} \int_a^t \left(\frac{t^\rho - \tau^\rho}{\rho} \right)^{\alpha-1} f(\tau) \frac{d\tau}{\tau^{1-\rho}}, \tag{4}$$

$${}^{RK}D_b^{-\alpha, \rho} f(t) = \frac{1}{\Gamma(\alpha)} \int_t^b \left(\frac{\tau^\rho - t^\rho}{\rho} \right)^{\alpha-1} f(\tau) \frac{d\tau}{\tau^{1-\rho}}, \tag{5}$$

$${}^{RK}D_a^{\alpha, \rho} f(t) = \frac{\rho^\alpha}{\Gamma(1-\alpha)} \left(t^{1-\rho} \frac{d}{dt} \right) \int_a^t \frac{\tau^{\rho-1}}{(t^\rho - \tau^\rho)^\alpha} f(\tau) d\tau, \tag{6}$$

$${}^{RK}D_b^{\alpha, \rho} f(t) = \frac{-\rho^\alpha}{\Gamma(1-\alpha)} \left(t^{1-\rho} \frac{d}{dt} \right) \int_t^b \frac{\tau^{\rho-1}}{(\tau^\rho - t^\rho)^\alpha} f(\tau) d\tau, \tag{7}$$

Definition 2.2([18, 20]) *Let $\alpha \in (0, 1), \rho > 0$ and an interval $[a, b]$ of \mathbb{R} , where $0 < a < b$. The left and right (C-KFD) are defined by*

$${}^{CK}D_a^{\alpha, \rho} f(t) = {}^{RK}D_a^{\alpha, \rho} [f(t) - f(a)] = \frac{\rho^\alpha}{\Gamma(1-\alpha)} \left(t^{1-\rho} \frac{d}{dt} \right) \int_a^t \frac{\tau^{\rho-1}}{(t^\rho - \tau^\rho)^\alpha} [f(\tau) - f(a)] d\tau, \tag{8}$$

$${}^{CK}_t D_b^{\alpha, \rho} f(t) = {}^{RK}_t D_b^{\alpha, \rho} [f(t) - f(b)] = \frac{-\rho^\alpha}{\Gamma(1-\alpha)} \left(t^{1-\rho} \frac{d}{dt} \right) \int_t^b \frac{\tau^{\rho-1}}{(\tau^\rho - t^\rho)^\alpha} [f(\tau) - f(b)] d\tau. \quad (9)$$

Theorem 2.1 Let $\alpha \in (0, 1)$, $\rho > 0$, then left and right (C-KFD) of a function $f \in \mathbb{C}^1[a, b]$ is given by

$${}^{CK}_a D_t^{\alpha, \rho} f(t) = \frac{\rho^\alpha}{\Gamma(1-\alpha)} \int_a^t (t^\rho - \tau^\rho)^{-\alpha} f'(\tau) d\tau, \quad (10)$$

$${}^{CK}_t D_b^{\alpha, \rho} f(t) = \frac{-\rho^\alpha}{\Gamma(1-\alpha)} \int_t^b (\tau^\rho - t^\rho)^{-\alpha} f'(\tau) d\tau. \quad (11)$$

Proof We are proving the left (C-KFD) in (10) using Definition 2.2 in Eq. (8) and let

$${}^{CK}_a D_t^{\alpha, \rho} f(t) = \frac{\rho^\alpha}{\Gamma(1-\alpha)} \left(t^{1-\rho} \frac{d}{dt} \right) \int_a^t u dv. \quad (12)$$

Now, using integration by part, derive relative to and substitute the result of Eq. (12), to get

$$\begin{aligned} {}^{CK}_a D_t^{\alpha, \rho} f(t) &= \frac{\rho^\alpha}{\Gamma(1-\alpha)} t^{1-\rho} \left[(1-\alpha)(\rho t^{\rho-1}) \int_a^t \frac{1}{\rho(1-\alpha)} (t^\rho - \tau^\rho)^{-\alpha} f'(\tau) d\tau \right] \\ &= \frac{\rho^\alpha}{\Gamma(1-\alpha)} \int_a^t (t^\rho - \tau^\rho)^{-\alpha} f'(\tau) d\tau. \end{aligned}$$

This completes the proof. \square

Theorem 2.2 Let $f(t) \in C[a, b]$ and $g(t) \in C^1[a, b]$ be two functions and $\alpha \in (0, 1)$, $\rho > 0$. Then

$$\int_a^b f(t) \cdot {}^{CK}_a D_t^{\alpha, \rho} g(t) dt = \int_a^b (g(t) t^{\rho-1}) {}^{RK}_t D_b^{\alpha, \rho} (t^{1-\rho} f(t)) dt + \left[g(t) {}^{RK}_t D_b^{-(1-\alpha, \rho)} (t^{1-\rho} f(t)) \right]_{t=a}^{t=b}.$$

Proof By using Theorem 2.1 to obtain:

$$\int_a^b f(t) \cdot {}^{CK}_a D_t^{\alpha, \rho} g(t) dt = \int_a^b f(t) \left[\frac{\rho^\alpha}{\Gamma(1-\alpha)} \int_a^t (t^\rho - \tau^\rho)^{-\alpha} \frac{d}{d\tau} g(\tau) d\tau \right] dt. \quad (13)$$

By using the Dirichlet's formula for Eq. (13), to get

$$\int_a^b f(t) \cdot {}^{CK}_a D_t^{\alpha, \rho} g(t) dt = \int_a^b \frac{d}{dt} g(t) \left[\frac{\rho^\alpha}{\Gamma(1-\alpha)} \int_t^b (\tau^\rho - t^\rho)^{-\alpha} \frac{\tau^{1-\rho} f(\tau)}{\tau^{1-\rho}} d\tau \right] dt. \quad (14)$$

Using definition of the right (R-KFI) of $(t^{1-\rho} f(t))$ with order $(1-\alpha, \rho)$ in Eq. (14) to get

$$\int_a^b f(t) \cdot {}^{CK}_a D_t^{-(1-\alpha, \rho)} g(t) dt = \int_a^b \frac{d}{dt} g(t) {}^{RK}_t D_b^{\alpha, \rho} (t^{1-\rho} f(t)) dt = \int_a^b \frac{d}{dt} g(t) h(t) dt,$$

where $h(t) = {}^{RK}_t D_b^{-(1-\alpha, \rho)} (t^{1-\rho} f(t))$.

Now, using integration by parts of above equation to obtain:

$$= \left[\begin{array}{c} g(t) \\ {}^{RK}D_b^{-(1-\alpha,\rho)}(t^{1-\rho}f(t)) \end{array} \right]_{t=a}^{t=b} - \int_a^b (g(t)t^{1-\rho}) (-1) \left[\begin{array}{c} \frac{-\rho\alpha}{\Gamma(1-\alpha)} (t^{1-\rho} \frac{d}{dt}) \\ \int_t^b (\tau^\rho - t^\rho)^{-\alpha} \frac{\tau^{1-\rho}f(\tau)}{\tau^{1-\rho}} d\tau \end{array} \right] dt. \quad (15)$$

Using definition of right (R-KFD) of $(t^{1-\rho}f(t))$ with order $(1-\alpha, \rho)$ in Eq. (7) to get

$$\int_a^b f(t) \cdot {}^{CK}D_a^{\alpha,\rho} g(t) dt = \int_a^b (g(t)t^{1-\rho}) \cdot {}^{RK}D_b^{\alpha,\rho} (t^{1-\rho}f(t)) dt + \left[g(t) {}^{RK}D_b^{-(1-\alpha,\rho)}(t^{1-\rho}f(t)) \right]_{t=a}^{t=b}.$$

§3. Studying the Necessary Optimality Conditions of the Generalization a Class of (C-K)FOCPs

We study and derive the necessary optimality conditions the left (C-KFD) of order $\alpha, \beta \in (0, 1)$, $\rho > 0$ in the following theorem.

Theorem 3.1 *If (x, u, t_f) is a minimizer of (1) under the sum of two (C-K) FD of dynamic constraint (2), and the condition (3), then a function $\lambda(t) \in \mathbb{R}$, for (x, u, λ) satisfies:*

1. Hamiltonian system

$$\begin{cases} t^{\rho-1} \left[\mathcal{R}_1 {}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho}\lambda(t)) + \mathcal{R}_2 {}^{RK}D_{t_f}^{\beta,\rho} (t^{1-\rho}\lambda(t)) \right] = \frac{\partial \mathcal{H}}{\partial x} (x(t), u(t), \lambda(t), t), \\ \mathcal{R}_1 {}^{RK}D_a^{\alpha,\rho} x(t) + \mathcal{R}_2 {}^{RK}D_a^{\beta,\rho} x(t) = \frac{\partial \mathcal{H}}{\partial \lambda} (x(t), u(t), \lambda(t), t), \quad \text{for all } t \in [A, t_f], \end{cases} \quad (16)$$

and

$$\begin{cases} {}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho}\lambda(t)) - {}^{RK}D_A^{\alpha,\rho} (t^{1-\rho}\lambda(t)) = 0, \\ {}^{RK}D_{t_f}^{\beta,\rho} (t^{1-\rho}\lambda(t)) - {}^{RK}D_A^{\beta,\rho} (t^{1-\rho}\lambda(t)) = 0, \end{cases} \quad \text{for all } t \in [a, A]$$

2. The stationary condition

$$\frac{\partial \mathcal{H}}{\partial u} (x(t), u(t), \lambda(t), t) = 0, \quad \text{for all } t \in [A, t_f]. \quad (17)$$

3. The transversality conditions

$$\left[\begin{array}{c} \mathcal{H}(x(t), u(t), \lambda(t), t) + \mathcal{R}_1 x'(t) {}^{RK}D_{t_f}^{-(1-\alpha,\rho)} t^{1-\rho}\lambda(t) \\ -\mathcal{R}_2 x'(t) {}^{RK}D_{t_f}^{-(1-\beta,\rho)} t^{1-\rho}\lambda(t) - \mathcal{R}_1 \lambda(t) {}^{CK}D_a^{\alpha,\rho} x(t) \\ -\mathcal{R}_2 \lambda(t) {}^{CK}D_a^{\beta,\rho} x(t) + \frac{\partial \Psi}{\partial t} (t, x(t)) \end{array} \right]_{t=t_f} = 0. \quad (18)$$

$$\left[\mathcal{R}_1 {}^{RK}D_{t_f}^{-(1-\alpha,\rho)} t^{1-\rho}\lambda(t) + \mathcal{R}_2 {}^{RK}D_{t_f}^{-(1-\beta,\rho)} t^{1-\rho}\lambda(t) - \frac{\partial \Psi}{\partial x} (t, x(t)) \right]_{t=t_f} = 0, \quad (19)$$

$$\begin{cases} {}^{RK}D_{t_f}^{-(1-\alpha,\rho)} a^{1-\rho}\lambda(a) - {}^{RK}D_A^{-(1-\alpha,\rho)} a^{1-\rho}\lambda(a) = 0, \\ {}^{RK}D_{t_f}^{-(1-\beta,\rho)} a^{1-\rho}\lambda(a) - {}^{RK}D_A^{-(1-\beta,\rho)} a^{1-\rho}\lambda(a) = 0. \end{cases}$$

Proof Constructing the problem as minimizing and by define the Hamiltonian function $\mathcal{H}(x(t), u(t), \lambda(t))$, as follows:

$$\mathcal{H}(x(t), u(t), \lambda(t), t) = \mathcal{F}(x(t), u(t), t) + \lambda(t)g(x(t), u(t), t), \quad (20)$$

$$\mathbf{J}^*(x, u, t_f, \lambda) = \int_A^{t_f} \left[\begin{array}{c} \mathcal{H}(x(t), u(t), \lambda(t), t) \\ -\lambda(t) \left\{ \mathcal{R}_1 {}^{CK}D_t^{\alpha, \rho} x(t) + \mathcal{R}_2 {}^{CK}D_t^{\beta, \rho} x(t) \right\} \end{array} \right] dt + \Psi(t_f, x(t_f)). \quad (21)$$

Using variations $x + \delta x$, $\lambda + \delta \lambda$, $u + \delta u$, $t_f + \delta t_f$ and $(\delta \mathbf{J}^* = 0)$, we conclude that

$$\begin{aligned} 0 &= \int_A^{t_f} \left[\begin{array}{c} \delta \mathcal{H}(x(t), u(t), \lambda(t), t) \\ -\delta \lambda(t) \left\{ \begin{array}{c} \mathcal{R}_1 {}^{CK}D_t^{\alpha, \rho} x(t) \\ + \mathcal{R}_2 {}^{CK}D_t^{\beta, \rho} x(t) \end{array} \right\} \end{array} \right] dt \\ &+ \delta t_f \left[\begin{array}{c} \mathcal{H}(x(t), u(t), \lambda(t), t) \\ -\lambda(t) \left\{ \begin{array}{c} \mathcal{R}_1 {}^{CK}D_t^{\alpha, \rho} x(t) \\ + \mathcal{R}_2 {}^{CK}D_t^{\beta, \rho} x(t) \end{array} \right\} \end{array} \right]_{t=t_f} + \delta \Psi(t_f, x(t_f)). \end{aligned} \quad (22)$$

Thus,

$$\begin{aligned} &= \int_A^{t_f} \left[\begin{array}{c} \frac{\partial \mathcal{H}}{\partial x(t)} \delta x(t) + \frac{\partial \mathcal{H}}{\partial u(t)} \delta u(t) + \frac{\partial \mathcal{H}}{\partial \lambda(t)} \delta \lambda(t) \\ -\delta \lambda(t) \left\{ \mathcal{R}_1 {}^{CK}D_t^{\alpha, \rho} x(t) + \mathcal{R}_2 {}^{CK}D_t^{\beta, \rho} x(t) \right\} \\ -\mathcal{R}_1 \lambda(t) {}^{CK}D_t^{\alpha, \rho} \delta x(t) - \mathcal{R}_2 \lambda(t) {}^{CK}D_t^{\beta, \rho} \delta x(t) \end{array} \right] dt \\ &+ \delta t_f \left[\begin{array}{c} \mathcal{H}(x(t), u(t), \lambda(t), t) \\ -\lambda(t) \left\{ \mathcal{R}_1 {}^{CK}D_t^{\alpha, \rho} x(t) + \mathcal{R}_2 {}^{CK}D_t^{\beta, \rho} x(t) \right\} \end{array} \right]_{t=t_f} \\ &+ \frac{\partial \Psi}{\partial t}(t_f, x(t_f)) \delta t_f + \frac{\partial \Psi}{\partial x}(t_f, x(t_f)) (x'(t_f) \delta t_f + \delta x(t_f)). \end{aligned} \quad (23)$$

Now, integration by part the relation in Eq. (23) by using Theorem 2.2 in the form

$$\begin{aligned} &= \int_A^{t_f} \lambda(t) {}^{CK}D_t^{\alpha, \rho} \delta x(t) dt \\ &= \int_a^{t_f} \lambda(t) {}^{CK}D_t^{\alpha, \rho} \delta x(t) dt - \int_a^A \lambda(t) {}^{CK}D_t^{\alpha, \rho} \delta x(t) dt \\ &= \int_a^{t_f} \delta x(t) t^{\rho-1} {}^{RK}D_t^{\alpha, \rho} (t^{1-\rho} \lambda(t)) dt + \left[\delta x(t) {}^{RK}D_t^{-(1-\alpha, \rho)} t^{1-\rho} \lambda(t) \right]_{t=a}^{t=t_f} \\ &\quad - \int_a^A \delta x(t) t^{\rho-1} {}^{RK}D_t^{\alpha, \rho} (t^{1-\rho} \lambda(t)) dt - \left[\delta x(t) {}^{RK}D_t^{-(1-\alpha, \rho)} t^{1-\rho} \lambda(t) \right]_{t=a}^{t=A} \\ &= \int_a^A \delta x(t) t^{\rho-1} {}^{RK}D_t^{\alpha, \rho} (t^{1-\rho} \lambda(t)) dt + \int_A^{t_f} \delta x(t) t^{\rho-1} {}^{RK}D_t^{\alpha, \rho} (t^{1-\rho} \lambda(t)) dt \end{aligned}$$

$$\begin{aligned}
& + \left[\delta x(t) {}^{RK}D_{t_f}^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=a}^{t=t_f} \\
& - \int_a^A \delta x(t) t^{\rho-1} {}^{RK}D_A^{\alpha,\rho} (t^{1-\rho} \lambda(t)) dt - \left[\delta x(t) {}^{RK}D_A^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=a}^{t=A} \\
= & \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) - {}^{RK}D_A^{\alpha,\rho} (t^{1-\rho} \lambda(t)) \right] dt \\
& + \int_A^{t_f} \delta x(t) t^{\rho-1} {}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) dt \\
& + \left[\delta x(t) {}^{RK}D_{t_f}^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=a}^{t=t_f} - \left[\delta x(t) {}^{RK}D_A^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=a}^{t=A} \\
= & \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) - {}^{RK}D_A^{\alpha,\rho} (t^{1-\rho} \lambda(t)) \right] dt \\
& + \int_A^{t_f} \delta x(t) t^{\rho-1} {}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) dt \\
& + \left[\delta x(t) {}^{RK}D_{t_f}^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=t_f} - \left[\delta x(t) {}^{RK}D_{t_f}^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=a} \\
& - \left[\delta x(t) {}^{RK}D_A^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=A} - \left[\delta x(t) {}^{RK}D_A^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=a}.
\end{aligned}$$

Since $(\delta x(A) = 0)$, we get

$$\begin{aligned}
& = \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) - {}^{RK}D_A^{\alpha,\rho} (t^{1-\rho} \lambda(t)) \right] dt \\
& + \int_A^{t_f} \delta x(t) t^{\rho-1} {}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) dt + \delta x(t_f) \left[{}^{RK}D_{t_f}^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=t_f} \\
& - \delta x(a) \left[{}^{RK}D_{t_f}^{-(1-\alpha,\rho)} a^{1-\rho} \lambda(a) - {}^{RK}D_A^{-(1-\alpha,\rho)} a^{1-\rho} \lambda(a) \right]. \tag{24}
\end{aligned}$$

Also, in the same way we have

$$\begin{aligned}
& = \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK}D_{t_f}^{\beta,\rho} (t^{1-\rho} \lambda(t)) - {}^{RK}D_A^{\beta,\rho} (t^{1-\rho} \lambda(t)) \right] dt \\
& + \int_A^{t_f} \delta x(t) t^{\rho-1} {}^{RK}D_{t_f}^{\beta,\rho} (t^{1-\rho} \lambda(t)) dt + \delta x(t_f) \left[{}^{RK}D_{t_f}^{-(1-\beta,\rho)} t^{1-\rho} \lambda(t) \right]_{t=t_f} \\
& - \delta x(a) \left[{}^{RK}D_{t_f}^{-(1-\beta,\rho)} a^{1-\rho} \lambda(a) - {}^{RK}D_A^{-(1-\beta,\rho)} a^{1-\rho} \lambda(a) \right]. \tag{25}
\end{aligned}$$

Substitute the results of Eq. (24) and Eq. (25), into Eq. (23) as follows

$$\begin{aligned}
& = \int_A^{t_f} \left[\begin{aligned} & \frac{\partial \mathcal{H}}{\partial x(t)} \delta x(t) + \frac{\partial \mathcal{H}}{\partial u(t)} \delta u(t) + \frac{\partial \mathcal{H}}{\partial \lambda(t)} \delta \lambda(t) \\ & - \delta \lambda(t) \left\{ \mathcal{R}_1 {}^{CK}D_a^{\alpha,\rho} x(t) + \mathcal{R}_2 {}^{CK}D_a^{\beta,\rho} x(t) \right\} \\ & - \delta x(t) t^{\rho-1} \left[\mathcal{R}_1 {}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) + \mathcal{R}_2 {}^{RK}D_{t_f}^{\beta,\rho} (t^{1-\rho} \lambda(t)) \right] \end{aligned} \right] dt \\
& - \mathcal{R}_1 \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK}D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) - {}^{RK}D_A^{\alpha,\rho} (t^{1-\rho} \lambda(t)) \right] dt \\
& - \mathcal{R}_2 \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK}D_{t_f}^{\beta,\rho} (t^{1-\rho} \lambda(t)) - {}^{RK}D_A^{\beta,\rho} (t^{1-\rho} \lambda(t)) \right] dt
\end{aligned}$$

$$\begin{aligned}
& -\delta x(t_f) \left[\mathcal{R}_1 \left[{}^{RK}_t D_{t_f}^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) \right]_{t=t_f} + \mathcal{R}_2 \left[{}^{RK}_t D_{t_f}^{-(1-\beta,\rho)} t^{1-\rho} \lambda(t) \right]_{t=t_f} \right] \\
& + \mathcal{R}_1 \delta x(a) \left[{}^{RK}_a D_{t_f}^{-(1-\alpha,\rho)} a^{1-\rho} \lambda(a) - {}^{RK}_a D_A^{-(1-\alpha,\rho)} a^{1-\rho} \lambda(a) \right] \\
& + \mathcal{R}_2 \delta x(a) \left[{}^{RK}_a D_{t_f}^{-(1-\beta,\rho)} a^{1-\rho} \lambda(a) - {}^{RK}_a D_A^{-(1-\beta,\rho)} a^{1-\rho} \lambda(a) \right] \\
& + \delta t_f \left[\begin{array}{c} \mathcal{H}(x(t), u(t), \lambda(t), t) \\ -\lambda(t) \left\{ \mathcal{R}_1 {}^{CK}_a D_t^{\alpha,\rho} x(t) + \mathcal{R}_2 {}^{CK}_a D_t^{\beta,\rho} x(t) \right\} \end{array} \right]_{t=t_f} \\
& + \frac{\partial \Psi}{\partial t}(t_f, x(t_f)) \delta t_f + \frac{\partial \Psi}{\partial x}(t_f, x(t_f)) (x'(t_f) \delta t_f + \delta x(t_f)),
\end{aligned}$$

Thus,

$$\begin{aligned}
0 &= \int_A^{t_f} \left[\begin{array}{c} \delta x(t) \left(\frac{\partial \mathcal{H}}{\partial x(t)} - t^{\rho-1} \left[\mathcal{R}_1 {}^{RK}_t D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) + \mathcal{R}_2 {}^{RK}_t D_{t_f}^{\beta,\rho} (t^{1-\rho} \lambda(t)) \right] \right) \\ + \delta u(t) \frac{\partial \mathcal{H}}{\partial u(t)} + \delta \lambda(t) \left(\frac{\partial \mathcal{H}}{\partial \lambda(t)} - \mathcal{R}_1 {}^{CK}_a D_t^{\alpha,\rho} x(t) - \mathcal{R}_2 {}^{CK}_a D_t^{\beta,\rho} x(t) \right) \end{array} \right] dt \\
& - \mathcal{R}_1 \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK}_t D_{t_f}^{\alpha,\rho} (t^{1-\rho} \lambda(t)) - {}^{RK}_t D_A^{\alpha,\rho} (t^{1-\rho} \lambda(t)) \right] dt \\
& - \mathcal{R}_2 \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK}_t D_{t_f}^{\beta,\rho} (t^{1-\rho} \lambda(t)) - {}^{RK}_t D_A^{\beta,\rho} (t^{1-\rho} \lambda(t)) \right] dt \\
& - \delta x(t_f) \left[\mathcal{R}_1 {}^{RK}_t D_{t_f}^{-(1-\alpha,\rho)} t^{1-\rho} \lambda(t) + \mathcal{R}_2 {}^{RK}_t D_{t_f}^{-(1-\beta,\rho)} t^{1-\rho} \lambda(t) - \frac{\partial \Psi}{\partial x}(t, x(t)) \right]_{t=t_f} \\
& + \delta t_f \left[\begin{array}{c} \mathcal{H}(x(t), u(t), \lambda(t), t) - \lambda(t) \left\{ \mathcal{R}_1 {}^{CK}_a D_t^{\alpha,\rho} x(t) + \mathcal{R}_2 {}^{CK}_a D_t^{\beta,\rho} x(t) \right\} \\ + \frac{\partial \Psi}{\partial t}(t, x(t)) + \frac{\partial \Psi}{\partial x}(t, x(t)) x'(t) \end{array} \right]_{t=t_f} \\
& + \mathcal{R}_1 \delta x(a) \left[{}^{RK}_a D_{t_f}^{-(1-\alpha,\rho)} a^{1-\rho} \lambda(a) - {}^{RK}_a D_A^{-(1-\alpha,\rho)} a^{1-\rho} \lambda(a) \right] \\
& + \mathcal{R}_2 \delta x(a) \left[{}^{RK}_a D_{t_f}^{-(1-\beta,\rho)} a^{1-\rho} \lambda(a) - {}^{RK}_a D_A^{-(1-\beta,\rho)} a^{1-\rho} \lambda(a) \right]. \tag{26}
\end{aligned}$$

Now, we rewrite the transversality conditions in Eq. (26) by using the Taylor series for $f = (x + \delta x)$ about the point $x = t_f$ can be given as

$$(x + \delta x)(t_f + \delta t_f) = x + \delta x(t_f) + x'(t_f) \delta t_f + \mathbf{O}(\delta t_f^2),$$

$$\underbrace{(x + \delta x)(t_f + \delta t_f) - x(t_f)} - \delta x(t_f) = x'(t_f) \delta t_f + \mathbf{O}(\delta t_f^2)$$

$$x(t_f) - \delta x(t_f) = x'(t_f) \delta t_f + \mathbf{O}(\delta t_f^2),$$

$$\delta x(t_f) - \delta x_{t_f} = -x'(t_f) \delta t_f + \mathbf{O}(\delta t_f^2), \tag{27}$$

$$\delta x(t_f) = \delta x_{t_f} - x'(t_f) \delta t_f + \mathbf{O}(\delta t_f^2), \tag{28}$$

where $\delta x_{t_f} = (x + \delta x)(t_f + \delta t_f) - x(t_f)$ and $\lim_{\gamma \rightarrow \infty} \frac{\mathbf{O}(\gamma)}{\gamma}$ is finite.

Substitute the Eq. (27) and Eq. (28), into Eq. (26), we have

$$\begin{aligned}
&= \int_A^{t_f} \left[\delta x(t) \left(\frac{\partial \mathcal{H}}{\partial x(t)} - t^{\rho-1} \left[\mathcal{R}_1 {}^{RK} D_{t_f}^{\alpha, \rho} (t^{1-\rho} \lambda(t)) + \mathcal{R}_2 {}^{RK} D_{t_f}^{\beta, \rho} (t^{1-\rho} \lambda(t)) \right] \right) \right. \\
&\quad \left. + \delta u(t) \frac{\partial \mathcal{H}}{\partial u(t)} + \delta \lambda(t) \left(\frac{\partial \mathcal{H}}{\partial \lambda(t)} - \mathcal{R}_1 {}^{CK} D_a^{\alpha, \rho} x(t) - \mathcal{R}_2 {}^{CK} D_a^{\beta, \rho} x(t) \right) \right] dt \\
&- \mathcal{R}_1 \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK} D_{t_f}^{\alpha, \rho} (t^{1-\rho} \lambda(t)) - {}^{RK} D_A^{\alpha, \rho} (t^{1-\rho} \lambda(t)) \right] dt \\
&- \mathcal{R}_2 \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK} D_{t_f}^{\beta, \rho} (t^{1-\rho} \lambda(t)) - {}^{RK} D_A^{\beta, \rho} (t^{1-\rho} \lambda(t)) \right] dt \\
&\left[\begin{array}{l} -\mathcal{R}_1 (\delta x_t - x'(t) \delta t) {}^{RK} D_{t_f}^{-(1-\alpha, \rho)} t^{1-\rho} \lambda(t) \\ -\mathcal{R}_2 (\delta x_t - x'(t) \delta t) {}^{RK} D_b^{-(1-\beta, \rho)} t^{1-\rho} \lambda(t) \\ + \delta x(t) \frac{\partial \Psi}{\partial x}(t, x(t)) + \delta t \mathcal{H}(x(t), u(t), \lambda(t), t) \\ - \mathcal{R}_1 \delta t \lambda(t) {}^{CK} D_a^{\alpha, \rho} x(t) - \mathcal{R}_2 \delta t \lambda(t) {}^{CK} D_a^{\beta, \rho} x(t) \\ + \delta t \frac{\partial \Psi}{\partial x}(t, x(t)) + \frac{\partial \Psi}{\partial x}(t, x(t)) (\delta x_t - \delta x(t)) \end{array} \right]_{t=t_f} \\
&+ \mathcal{R}_1 \delta x(a) \left[{}^{RK} D_{t_f}^{-(1-\alpha, \rho)} a^{1-\rho} \lambda(a) - {}^{RK} D_A^{-(1-\alpha, \rho)} a^{1-\rho} \lambda(a) \right] \\
&+ \mathcal{R}_2 \delta x(a) \left[{}^{RK} D_{t_f}^{-(1-\beta, \rho)} a^{1-\rho} \lambda(a) - {}^{RK} D_A^{-(1-\beta, \rho)} a^{1-\rho} \lambda(a) \right] + \mathbf{O}(\delta t_f^2) = 0,
\end{aligned}$$

Thus,

$$\begin{aligned}
&= \int_A^{t_f} \left[\delta x(t) \left(\frac{\partial \mathcal{H}}{\partial x(t)} - t^{\rho-1} \left[\mathcal{R}_1 {}^{RK} D_{t_f}^{\alpha, \rho} (t^{1-\rho} \lambda(t)) + \mathcal{R}_2 {}^{RK} D_{t_f}^{\beta, \rho} (t^{1-\rho} \lambda(t)) \right] \right) \right. \\
&\quad \left. + \delta u(t) \frac{\partial \mathcal{H}}{\partial u(t)} + \delta \lambda(t) \left(\frac{\partial \mathcal{H}}{\partial \lambda(t)} - \mathcal{R}_1 {}^{CK} D_a^{\alpha, \rho} x(t) - \mathcal{R}_2 {}^{CK} D_a^{\beta, \rho} x(t) \right) \right] dt \\
&- \mathcal{R}_1 \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK} D_{t_f}^{\alpha, \rho} (t^{1-\rho} \lambda(t)) - {}^{RK} D_A^{\alpha, \rho} (t^{1-\rho} \lambda(t)) \right] dt \\
&- \mathcal{R}_2 \int_a^A \delta x(t) t^{\rho-1} \left[{}^{RK} D_{t_f}^{\beta, \rho} (t^{1-\rho} \lambda(t)) - {}^{RK} D_A^{\beta, \rho} (t^{1-\rho} \lambda(t)) \right] dt \\
&+ \delta t_f \left[\begin{array}{l} \mathcal{H}(x(t), u(t), \lambda(t), t) + \mathcal{R}_1 x'(t) {}^{RK} D_{t_f}^{-(1-\alpha, \rho)} t^{1-\rho} \lambda(t) \\ + \mathcal{R}_2 x'(t) {}^{RK} D_b^{-(1-\beta, \rho)} t^{1-\rho} \lambda(t) - \mathcal{R}_1 \lambda(t) {}^{CK} D_a^{\alpha, \rho} x(t) \\ - \mathcal{R}_2 \lambda(t) {}^{CK} D_a^{\beta, \rho} x(t) + \frac{\partial \Psi}{\partial t}(t, x(t)) \end{array} \right]_{t=t_f} \\
&- \delta x_{t_f} \left[\mathcal{R}_1 {}^{RK} D_{t_f}^{-(1-\alpha, \rho)} t^{1-\rho} \lambda(t) + \mathcal{R}_2 {}^{RK} D_{t_f}^{-(1-\beta, \rho)} t^{1-\rho} \lambda(t) - \frac{\partial \Psi}{\partial x}(t, x(t)) \right]_{t=t_f} \\
&+ \mathcal{R}_1 \delta x(a) \left[{}^{RK} D_{t_f}^{-(1-\alpha, \rho)} a^{1-\rho} \lambda(a) - {}^{RK} D_A^{-(1-\alpha, \rho)} a^{1-\rho} \lambda(a) \right] \\
&+ \mathcal{R}_2 \delta x(a) \left[{}^{RK} D_{t_f}^{-(1-\beta, \rho)} a^{1-\rho} \lambda(a) - {}^{RK} D_A^{-(1-\beta, \rho)} a^{1-\rho} \lambda(a) \right] + \mathbf{O}(\delta t_f^2) = 0. \quad (29)
\end{aligned}$$

Since the variation functions were chosen arbitrarily, we get the necessary optimality conditions from Eq. (29) for sum two C-KFOCPs. \square

§4. Conclusion

In this paper, a new system for the generalization a class of (FOCPs) with Caputo-Katugampola derivatives in the case where the lower bound of the integral of J is greater than of a of ${}^C_a D_t^{\alpha,\rho} x(t) + {}^C_a D_T^{\beta,\rho} x(t)$ has been studied and derived. We are assuming that the end time t_f free. The necessary optimality conditions for the system are obtained when $\alpha, \beta \in (0, 1)$ and $\rho > 0$ and $a \in \mathbb{R}$ and consist of a Hamiltonian system, stationary condition and transversality conditions, which contributes to solving non-linear dynamical control systems with FDs to obtain approximate solutions for state and control variables with the help of the proposed numerical methods.

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