

Numerical simulation for time-fractional nonlinear reaction–diffusion system on a uniform and nonuniform time stepping

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In this article, two nonstandard high-order schemes on a uniform and nonuniform time stepping combined with the multi-parameter exponential fitting technique (MPEF) have been developed to solve the time-fractional nonlinear reaction–diffusion system. The first method based on the MPEF combined with the 3-weighted shifted-Grünwald–Letnikov approximation with uniform time stepping, this scheme leads to a numerical solution that suffers from the singularity near $t = 0$. In order to frustrate this singularity, a nonstandard higher-order L1-approximation for a nonuniform time-stepping scheme is developed. The developed scheme's convergence and unconditionally stability analysis have been verified. Numerical results effectively validate the theoretical aspects.

KEYWORDS

Caputo fractional derivative, convergence analysis, exponential fitting, nonuniform time stepping, stability

JEL CLASSIFICATION

65M12; 65N12; 65L70

1 | INTRODUCTION

The time-fractional nonlinear reaction–diffusion system has the following general form:

$$D_t^\alpha u = K_1 D_x^2 u - \alpha_0 + \alpha_1 u + \alpha_2 v + \alpha_3 u^2 + \alpha_4 v^2 + \alpha_5 uv + \alpha_6 u^2 v + \alpha_7 uv^2, \quad 0 < \alpha \leq 1, \quad (1a)$$

$$D_t^\alpha v = K_2 D_x^2 v - \beta_0 + \beta_1 u + \beta_2 v + \beta_3 u^2 + \beta_4 v^2 + \beta_5 uv + \beta_6 u^2 v + \beta_7 uv^2, \quad (1b)$$

subject to the initial conditions

$$u(x, 0) = p_1(x), \quad v(x, 0) = p_2(x), \quad x_a \leq x \leq x_b, \quad (2)$$

and the boundary conditions

$$u(x_a, t) - h_1(t) = u(x_b, t) - h_2(t) = 0, \quad 0 \leq t \leq T, \quad (3a)$$

$$v(x_a, t) - g_1(t) = v(x_b, t) - g_2(t) = 0, \quad (3b)$$

where $p_i(x)$, $h_i(t)$, $g_i(t)$, $i = 1, 2$ are smooth continuous functions, α_i , β_i , $i = 0, 1, \dots, 7$ are constants, and the operator D_t^α represents the Caputo fractional derivative.

Nonlinear reaction–diffusion equations (NRDEs) are a mathematical tool that describes many phenomena in engineering and science. Due to the existence of the reaction and diffusion terms, NRDEs can tackle complicated behaviors such as the Gray–Scott model, Belousov–Zhabotinskii reaction systems, Gierer–Meinhardt model, Lengyel–Epstein system, wave optics, and spread of infectious diseases; see Onarcu et al.¹

Nowadays, the non-integer-order derivative plays a vital role in modeling many processes in physics, engineering, and science such as optimal control problems,² heat transfer model,^{3,4} convection–diffusion reaction equations,⁵ quantum mechanics,^{6–8} fractional predator–prey biological model,⁹ fractional tumor–immune models,^{10,11} and the reference therein. The fractional nonlinear reaction–diffusion equations (FNREs) appear in many applications such as gas transport model,¹² gas dynamics system,¹³ the Lotka–Volterra type,^{14,15} fractional telegraph equation,¹⁶ chaotic dynamical systems,¹⁷ diffusion with reaction terms,^{18,19} Gray–Scott model,^{20,21} reaction–diffusion system arising in biology,²² Belousov–Zhabotinskii reaction systems,²³ Gierer–Meinhardt model,²⁴ Lengyel–Epstein system,²⁵ and dynamics of coronavirus (2019-nCoV).²⁶ Also, the new fractional derivatives that have nonsingular kernel are given in Kumar et al.,^{27,28} fractional Navier–Stokes equation,²⁹ Boussinesq–Burger’s equation,³⁰ and the nonlinear Kaup–Kupershmidt equation.³¹

For the numerical methods dealing with the non-integer-order differential equations, many authors have developed numerical methods such as exponentially fitted methods and^{32–35} high-order difference schemes.^{36,37} On the other hand, some numerical methods have been developed for nonuniform mesh such as the L1-approximation scheme,^{38,39} error analysis of time stepping with nonsmooth data,⁴⁰ and the finite difference with nonuniform time stepping (NUTS).⁴¹ Recently, previous studies^{42–46} proposed a finite difference method with nonuniform time steps to solve diffusion, advection, and Allen–Cahn equations.

In this paper, we will introduce a new nonstandard higher-order L1-approximation combined with the multi-parameter of exponentially fitted (MPEF) methods on NUTS to find the approximate solution of a system of time-fractional nonlinear diffusion. The main advantage of the suggested technique is to annihilate and overcome the difficulties that arise due to the singularity behavior near $t = 0$. Also, MPEF enables us to get the best μ -parameter to promote high-order accuracy. Finally, we will show that the suggested technique is superior to the uniform time-stepping schemes.

The article is organized as follows: Temporal discretization has been developed in Section 2, while the MPEF method is introduced in Section 3. In Section 4, we present the numerical approximation for both uniform and NUTS. Section 5 is devoted to stability and convergence analysis, and Section 6 deals with the numerical examples that validate the theoretical aspects. Finally, the conclusions are summarized in Section 7.

2 | TEMPORAL DISCRETIZATION

2.1 | Basic definitions

The following basic definitions and properties in the theory of fractional calculus need to be introduced before proceeding; see previous studies.^{47–49}

Definition 1. The Caputo fractional operator is

$${}^c D_t^\alpha \phi(x, t) = \frac{1}{\Gamma(1-\alpha)} \int_0^t (t-\zeta)^{-\alpha} D_\zeta \phi(x, \zeta) d\zeta, \quad 0 < \alpha \leq 1, \quad (4)$$

where $\Gamma(\cdot)$ denotes Gamma function.

Definition 2. The Riemann–Liouville (RL) derivative is

$${}^{RL}D_t^\alpha \phi(x, t) = \frac{1}{\Gamma(1-\alpha)} \frac{\partial}{\partial t} \int_0^t (t-\zeta)^{-\alpha} \phi(x, \zeta) d\zeta, \quad 0 < \alpha \leq 1. \tag{5}$$

The relation between the Caputo and RL fractional derivatives is defined as follows.^{50,51}

$${}^CD_t^\alpha \phi(x, t) = {}^{RL}D_t^\alpha [\phi(x, t) - \phi(x, 0)]. \tag{6}$$

Definition 3. The shifted-Grünwald-Letnikov (SGL) derivative is

$$D_{t,s}^\alpha \phi(x, t) = \lim_{\tau \rightarrow 0} \frac{1}{\tau^\alpha} \sum_{k=0}^{[t/\tau]+s} g_k^\alpha \phi(x, t - (k-s)\tau), \tag{7}$$

where s is a constant and the coefficients g_k^α can be evaluated as

$$g_0^\alpha = 1, \quad g_k^\alpha = \left(1 - \frac{\alpha + 1}{k}\right) g_{k-1}^\alpha, \quad k = 1, 2, 3, \dots \tag{8}$$

If $s = 0$, we get the GL formula,⁸ and the GL coefficients satisfy⁵²

$$g_0^\alpha = 1, \quad g_1^\alpha = -\alpha \leq 0, \quad g_2^\alpha \leq g_3^\alpha \leq g_4^\alpha \leq \dots \leq 0, \quad \sum_{k=0}^\infty g_k^\alpha = 0, \quad \sum_{k=0}^n g_k^\alpha \geq 0, \quad n \geq 1. \tag{9}$$

Definition 4. The Caputo–Fabrizio (CF) derivative is

$${}^{CF}D_t^\alpha \phi(x, t) = \frac{M(\alpha)}{1-\alpha} \int_0^t D_\zeta \phi(x, \zeta) \exp[-\delta(t-\zeta)] d\zeta, \quad \delta = \frac{\alpha}{1-\alpha}, \quad M(0) = M(1) = 1, \quad M(\alpha) = \frac{2}{2-\alpha}. \tag{10}$$

Definition 5. The Atangana–Baleanu (AB) derivative is

$${}^{AB}D_t^\alpha \phi(x, t) = \frac{M(\alpha)}{1-\alpha} \int_0^t D_\zeta \phi(x, \zeta) E_\alpha[-\delta(t-\zeta)^\alpha] d\zeta, \quad E_\alpha(-t)^\alpha = \sum_{k=0}^\infty \frac{(-t)^{\alpha k}}{\Gamma(\alpha k + 1)}. \tag{11}$$

Definition 6. The conformable fractional derivative (CFD) is

$${}^{CFD}D_t^\alpha \phi(x, t) = \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon} (\phi(x, t + \varepsilon t^{1-\alpha}) - \phi(x, t)), \tag{12}$$

for all $t > 0$. If ϕ is α -differentiable in some $(0, a)$, $a > 0$, and $\lim_{t \rightarrow 0^+} \phi^{(\alpha)}(x, t)$ exists, then

$${}^{CFD}D_t^\alpha \phi(x, 0) = \lim_{t \rightarrow 0^+} {}^{CFD}D_t^\alpha \phi(x, t). \tag{13}$$

Additionally, if the CFD of ϕ of order α exists, then it can be said that ϕ is α -differentiable. In case ϕ is ordinary differentiable, the CFD is connected with the ordinary derivative, for $t > 0$, by

$${}^{CFD}D_t^\alpha \phi(t) = t^{1-\alpha} \phi'(t), \tag{14}$$

where the ordinary derivative of ϕ is denoted by $\phi'(t)$ at the point t . For more details about other fractional operators, we may refer to the reference.⁴⁷

2.2 | Uniform temporal discretization

Let the interval $[0, T]$ be divided into N equal subintervals with $0 = t_0 < t_1 < t_2 < \dots < t_N = T$, where $t_j = t_0 + j\tau, \tau = \frac{T}{N}, j = 1, 2, \dots, N$.

Using the SGL derivative given by Equation 7, we can approximate the RL derivative using the SGL derivative.^{52,53}

$${}^{RL}D_{t,s}^\alpha \phi(x, t) \cong \frac{1}{\tau^\alpha} \sum_{k=0}^{j-s} g_k^\alpha \phi(x, t_{j-(k-s)}). \tag{15}$$

Lemma 2.1. Let $\phi \in \mathcal{H}^{3+\alpha}(\mathbb{R})$ and $\phi^{(e+\alpha)} \in L^1(\mathbb{R}), e = 1, 2, 3$, the 3-WSGL approximation for $0 < \alpha \leq 1$ is; see Gao et al.⁵²

$${}^{RL}D_t^\alpha \phi(x, t) = \tau^{-\alpha} \sum_{k=0}^\infty w_k^\alpha \phi(x, t_{j-k+1}) + O(\tau^3), \tag{16}$$

where

$$w_0^\alpha = \varphi_1 g_0^\alpha; w_1^\alpha = \varphi_1 g_1^\alpha + \varphi_2 g_0^\alpha; w_k^\alpha = \varphi_1 g_k^\alpha + \varphi_2 g_{k-1}^\alpha + \varphi_3 g_{k-2}^\alpha, k \geq 2. \tag{17}$$

and $\varphi_1 = \frac{5\alpha + 3\alpha^2}{24}, \varphi_2 = 1 + \frac{\alpha - 3\alpha^2}{12}, \varphi_3 = \frac{-7\alpha + 3\alpha^2}{24}$.

Also, using the nonstandard finite difference, we get the new approximation as

$${}^{RL}D_t^\alpha \phi(x, t) \cong (\psi(\tau))^{-\alpha} \sum_{k=0}^{j+1} w_k^\alpha \phi(x, t_{j-k+1}), \tag{18}$$

where τ is replaced by the $\psi(\tau) = \tau + O(\tau^2)$ and $\psi(\tau)$ be chosen as $\tau, \sin \tau$; see previous studies.^{54,55}

2.3 | Nonuniform temporal discretization

Using the same number of subintervals as in Section 2.1, we have

$$t_j = T \left(\frac{j}{N} \right)^r, r > 0, \tau_j = t_j - t_{j-1}, 1 \leq j \leq N.$$

We will see that there is a singularity near $t_0 = 0$; to overcome this situation, we need to use NUTS. The L1 formula for approximating the Caputo fractional derivative is given as in the following Lemma:

Lemma 2.2. The L1-approximation formula for the Caputo fractional derivative is given by⁴²

$${}^C D_t^\alpha \phi(x, t_j) = \sum_{k=1}^j a_k^j (\phi(x, t_k) - \phi(x, t_{k-1})), 1 \leq k \leq j; \tag{19}$$

we may write $a_k^j = \frac{1}{\tau_k \Gamma(2-\alpha)} \left[(t_j - t_{k-1})^{1-\alpha} - (t_j - t_k)^{1-\alpha} \right]$, and the coefficients $\{a_k^j\}_1^j$ satisfy

$$0 < a_1^j < a_2^j < \dots < a_{k-1}^j < a_k^j < \dots < a_{j-1}^j < a_j^j.$$

Lemma 2.3. The nonstandard higher-order L1-approximation formula for the Caputo fractional derivative is given by

$${}^C D_t^\alpha \phi(x, t_j) = \sum_{k=1}^j c_k^j (\phi(x, t_k) - \phi(x, t_{k-1})), 1 \leq k \leq j, \tag{20}$$

where $c_1^j = a_1^j$, and

$$c_k^j = \begin{cases} a_1^j - \frac{1}{\Gamma(2-\alpha)} \frac{1}{\psi(\tau_1)(\psi(\tau_1) + \psi(\tau_2))} b_2^j, & k = 2, \\ a_k^j - \frac{1}{\Gamma(2-\alpha)} \left(\frac{1}{\psi(\tau_k)(\psi(\tau_{k-1}) + \psi(\tau_k))} b_k^j - \frac{1}{\psi(\tau_k)(\psi(\tau_k) + \psi(\tau_{k+1}))} b_{k+1}^j \right), & 2 \leq k \leq j-1, \\ a_j^j - \frac{1}{\Gamma(2-\alpha)} \frac{1}{\psi(\tau_j)(\psi(\tau_{j-1}) + \psi(\tau_j))} b_j^j, & k = j, \end{cases} \tag{21}$$

and $b_k^j = \frac{2}{(2-\alpha)} \left[(t_j - t_{k-1})^{2-\alpha} - (t_j - t_k)^{2-\alpha} \right] - \psi(\tau_k) \left[(t_j - t_{k-1})^{1-\alpha} - (t_j - t_k)^{1-\alpha} \right]$.

Proof. Follow the same procedure as in Soori and Aminataei.⁴²

Lemma 2.4. For $0 < \alpha \leq 1$, and $\psi(\tau_k) = \tau_k$, the coefficients $\{c_k^j\}_1^j$ satisfy⁴²

$$c_k^j > 0, k \neq 1, j \neq 2, c_1^j < c_2^j < \dots < c_{k-1}^j < c_k^j < \dots < c_{j-1}^j < c_j^j. \tag{22}$$

3 | THE MPEF METHOD

To introduce the MPEF methods, we consider the following:

$$u_{xx} = f(x, u). \tag{23}$$

For details of the EF approach, we refer to previous studies.^{32,34,35,56-59}

Let $x_i = x_a + i h$, $h = \frac{x_b - x_a}{m}$, $i = 0, 1, \dots, m$, $m \geq 3$. To get the approximate solution of the problem 23, we apply the following EF scheme:

$$u_{i-1} + a_0 u_i + u_{i+1} = h^2 (b_1 M_{i-1} + b_0 M_i + b_1 M_{i+1}), \tag{24}$$

where u_i is the approximate value of the exact solution $u(x_i)$ and $M_i = u_{xx}(x_i)$. To evaluate the constants $a_0, b_i, i = 0, 1$, we need to define the following operator:

$$\mathcal{J}[h, a]u(x) := u(x-h) + a_0 u(x) + u(x+h) - h^2 (b_1 u''(x-h) + b_0 u''(x) + b_1 u''(x+h)), \tag{25}$$

with the fitting space

$$\mathcal{E}_{K,P} = \{1, x, x^2, \dots, x^K\} \cup \{exp(\pm \mu_0 x), x exp(\pm \mu_1 x), x^2 exp(\pm \mu_2 x), \dots, x^P exp(\pm \mu_P x)\}, \tag{26}$$

where $K+2P = N - 3$, $\mu_q, q = 0, \dots, P$ are either real or complex.

A class of MPEF procedures to solve 23 is given as follows.

Lemma 3.1. The MPEF approach (24-26) develops **S₁-S₄** methods as

$$\mathbf{S1} : P = -1 : (a_0, b_0, b_1) = \left(-2, \frac{5}{6}, \frac{1}{12}\right), lte_i = \frac{-h^6}{240} D_x^6 u_i + O(h^8).$$

$$\mathbf{S2} : P = 0 : (a_0, b_0, b_1) = \left(-2, \frac{-2\xi_0 + 2 + \xi_0 Z_0}{Z_0(\xi_0 - 1)}, \frac{-Z_0 - 2\xi_0 + 2}{2Z_0(\xi_0 - 1)}\right), lte_i = h^6 (D_x^6 u_i - \mu_0^2 D_x^4 u_i) + O(h^8).$$

$$\mathbf{S3} : P = 1 : (a_0, b_0, b_1) = \left(-2, -2 \frac{\xi_0(\xi_1 - 1)Z_0 + \xi_1(1 - \xi_0)Z_1}{Z_0 Z_1(\xi_1 - \xi_0)}, \frac{(\xi_1 - 1)Z_0 + (1 - \xi_0)Z_1}{Z_0 Z_1(\xi_1 - \xi_0)}\right), lte_i = h^6 (D_x^6 u_i - (\mu_0^2 + \mu_1^2) D_x^4 u_i + \mu_0^2 \mu_1^2 D_x^2 u_i) + O(h^8).$$

$$\mathbf{S4} : P = 2 : a_0 = -2 \frac{-\xi_0(\xi_1 - \xi_2)Z_0 Z_1 + \xi_2(\xi_1 - \xi_0)Z_0 Z_1 + \xi_1(\xi_0 - \xi_2)Z_0 Z_2}{Z_1 Z_2(\xi_2 - \xi_1) + Z_0 Z_1(\xi_1 - \xi_0) + Z_0 Z_2(\xi_0 - \xi_2)}, b_0 = -2 \frac{-\xi_1(\xi_0 - \xi_2)Z_1 - \xi_2(\xi_1 - \xi_0)Z_2 + \xi_0(\xi_1 - \xi_2)Z_0}{Z_1 Z_2(\xi_2 - \xi_1) + Z_0 Z_1(\xi_1 - \xi_0) + Z_0 Z_2(\xi_0 - \xi_2)},$$

$$b_1 = \frac{(\xi_2 - \xi_0)Z_1 - (\xi_1 - \xi_0)Z_2 + (\xi_1 - \xi_2)Z_0}{Z_1 Z_2(\xi_2 - \xi_1) + Z_0 Z_1(\xi_1 - \xi_0) + Z_0 Z_2(\xi_0 - \xi_2)},$$

$$lte_i = h^6 (D_x^6 u_i - (\mu_0^2 + \mu_1^2 + \mu_2^2) D_x^4 u_i + (\mu_0^2 \mu_1^2 + \mu_0^2 \mu_2^2 + \mu_1^2 \mu_2^2) D_x^2 u_i - \mu_0^2 \mu_1^2 \mu_2^2 u_i) + O(h^8),$$

where $\bar{\xi}_q = \bar{\xi}(Z_q)$ and $\bar{\xi}_q = \bar{\xi}(Z_q)$ are in Ixaru and Vanden Berghe⁵⁶ and defined as

$$\bar{\xi}(Z) = \cos(I\sqrt{Z}), \bar{\xi}(Z) = \begin{cases} \frac{\sin I\sqrt{Z}}{I\sqrt{Z}}, & Z \neq 0, \\ 1, & Z = 0, \end{cases}, Z_q = (\mu_q h)^2.$$

4 | NUMERICAL APPROXIMATION

Now, we apply MPEF introduced in 23 to solve the reaction–diffusion system (1a–3b) at the point (x_i, t_j) . Then the MPEF scheme for the problem 1a has the form:

$$(u_{i-1}^j + a_0 u_i^j + u_{i+1}^j) = h^2 (b_1 M_{i-1}^j + b_0 M_i^j + b_1 M_{i+1}^j), \tag{27}$$

where $M_i^j = D_x^2 u(x_i, t_j)$, and for two different time levels j and $j+1$, one has

$$(u_{i-1}^j + a_0 u_i^j + u_{i+1}^j) + (u_{i-1}^{j+1} + a_0 u_i^{j+1} + u_{i+1}^{j+1}) = h^2 [b_1 (M_{i-1}^j + M_{i-1}^{j+1}) + b_0 (M_i^j + M_i^{j+1}) + b_1 (M_{i+1}^j + M_{i+1}^{j+1})]. \tag{28}$$

Let

$$f_1(x, t, u, v) = \alpha_0 + \alpha_1 u + \alpha_2 v + \alpha_3 u^2 + \alpha_4 v^2 + \alpha_5 uv + \alpha_6 u^2 v + \alpha_7 uv^2, \tag{29}$$

$$f_2(x, t, u, v) = \beta_0 + \beta_1 u + \beta_2 v + \beta_3 u^2 + \beta_4 v^2 + \beta_5 uv + \beta_6 u^2 v + \beta_7 uv^2.$$

Then applying the Crank–Nicolson scheme for the system (1a,1b), we have

$${}^c D_t^\alpha u(x_i, t_j) = \frac{1}{2} [K_1 (M_i^j + M_i^{j+1}) - f_{1i}^j - f_{1i}^{j+1}], \tag{30a}$$

$${}^c D_i^\alpha v(x_i, t_j) = \frac{1}{2} \left[K_2 \left(L_i^j + L_i^{j+1} \right) - f_{2i}^j - f_{2i}^{j+1} \right], \quad (30b)$$

where $L_i^j = D_x^2 v(x_i, t_j)$, $f_{1i}^j = f_1(x_i, t_j, u_i^j, v_i^j)$ and $f_{2i}^j = f_2(x_i, t_j, u_i^j, v_i^j)$.

4.1 | Numerical approximation via uniform time stepping

Using the approximation given by Equation 18, along with Equation 6 in Equations 28 and 29, we get the following:

$$\begin{aligned} u_{i-1}^{j+1} + a_0 u_i^{j+1} + u_{i+1}^{j+1} + u_{i-1}^j + a_0 u_i^j + u_{i+1}^j = \frac{h^2}{k} \left[\left(2b_1(\psi(\tau))^{-\alpha} \sum_{k=0}^{j+1} w_k^\alpha u_{i-1}^{j-k+1} - \frac{2b_1 p_{1i-1}}{t_j^\alpha \Gamma(1-\alpha)} \right. \right. \\ \left. \left. + 2b_0(\psi(\tau))^{-\alpha} \sum_{k=0}^{j+1} w_k^\alpha u_i^{j-k+1} - \frac{2b_0 p_{1i}}{t_j^\alpha \Gamma(1-\alpha)} + 2b_1(\psi(\tau))^{-\alpha} \sum_{k=0}^{j+1} w_k^\alpha u_{i+1}^{j-k+1} - \frac{2b_1 p_{1i+1}}{t_j^\alpha \Gamma(1-\alpha)} \right) \right. \\ \left. + \left(b_1 f_{1i-1}^{j+1} + b_0 f_{1i}^{j+1} + b_1 f_{1i+1}^{j+1} \right) + \left(b_1 f_{1i-1}^j + b_0 f_{1i}^j + b_1 f_{1i+1}^j \right) \right], \end{aligned} \quad (31)$$

and

$$\begin{aligned} v_{i-1}^{j+1} + a_0 v_i^{j+1} + v_{i+1}^{j+1} + v_{i-1}^j + a_0 v_i^j + v_{i+1}^j = \frac{h^2}{k} \left[\left(2b_1(\psi(\tau))^{-\alpha} \sum_{k=0}^{j+1} w_k^\alpha v_{i-1}^{j-k+1} - \frac{2b_1 p_{2i-1}}{t_j^\alpha \Gamma(1-\alpha)} \right. \right. \\ \left. \left. + 2b_0(\psi(\tau))^{-\alpha} \sum_{k=0}^{j+1} w_k^\alpha v_i^{j-k+1} - \frac{2b_0 p_{2i}}{t_j^\alpha \Gamma(1-\alpha)} + 2b_1(\psi(\tau))^{-\alpha} \sum_{k=0}^{j+1} w_k^\alpha v_{i+1}^{j-k+1} - \frac{2b_1 p_{2i+1}}{t_j^\alpha \Gamma(1-\alpha)} \right) \right. \\ \left. + \left(b_1 f_{2i-1}^{j+1} + b_0 f_{2i}^{j+1} + b_1 f_{2i+1}^{j+1} \right) + \left(b_1 f_{2i-1}^j + b_0 f_{2i}^j + b_1 f_{2i+1}^j \right) \right]. \end{aligned} \quad (32)$$

Let $U^j = (u_i^j)$ and $V^j = (v_i^j)$ be the approximate solutions and $\mathbf{u}^j = (u(x_i, t_j))$ and $\mathbf{v}^j = (v(x_i, t_j))$ be the exact solutions. Also, the local truncation errors are $\mathbf{T}^j = (T_i^j)$. Then the matrix equations of the above discrete system are

$$\left(A - \frac{2h^2 w_0^\alpha}{k_1(\psi(\tau))^\alpha} B \right) \mathbf{u}^{j+1} - \frac{h^2}{k_1} B \mathbf{f}_1^{j+1} = -A \mathbf{u}^j + \frac{h^2}{2k_1(\psi(\tau))^\alpha} B \sum_{k=1}^{j+1} w_k^\alpha \mathbf{u}^{j-k+1} + \frac{h^2}{k} B \mathbf{f}_1^j - \frac{2}{t_j^\alpha \Gamma(1-\alpha)} B P_1^0 + C^j + \mathbf{T}^j, \quad j = 0, 1, 2, \dots, n, \quad (33)$$

and

$$\left(A - \frac{2h^2 w_0^\alpha}{k_2(\psi(\tau))^\alpha} B \right) \mathbf{v}^{j+1} - \frac{h^2}{k_2} B \mathbf{f}_2^{j+1} = -A \mathbf{v}^j + \frac{h^2}{2k_2(\psi(\tau))^\alpha} B \sum_{k=1}^{j+1} w_k^\alpha \mathbf{v}^{j-k+1} + \frac{h^2}{k} B \mathbf{f}_2^j - \frac{2}{t_j^\alpha \Gamma(1-\alpha)} B P_2^0 D^j + \mathbf{T}^j, \quad j = 0, 1, 2, \dots, n, \quad (34)$$

where $A = \text{Tri}(a_0, 1)$ and $B = \text{Tri}(b_0, b_1)$ are tridiagonal matrices of order $m - 1$, where

$$\text{Tri}(a, b) = \begin{cases} a, & i = j \\ b, & |i - l| = 1, \quad i, l = 1, 2, 3, \dots, m - 1, \\ 0, & \text{otherwise.} \end{cases}$$

$$C^j = \begin{bmatrix} -h_1^j - h_1^{j+1} + \frac{2b_1h^2}{k_1(\psi(\tau))^\alpha} \sum_{k=0}^{j+1} w_k^\alpha h_1^{j-k+1} - \frac{2b_1h^2p_{10}}{k_1t_j^\alpha\Gamma(1-\alpha)} + \frac{b_1h^2}{k_1} (f_{10}^j + f_{10}^{j+1}) \\ 0 \\ \vdots \\ 0 \\ -h_2^j - h_2^{j+1} + \frac{2b_1h^2}{k_1(\psi(\tau))^\alpha} \sum_{k=0}^{j+1} w_k^\alpha h_2^{j-k+1} - \frac{2b_1h^2p_{1m}}{k_1t_j^\alpha\Gamma(1-\alpha)} + \frac{b_1h^2}{k_1} (f_{1m}^j + f_{1m}^{j+1}) \end{bmatrix}, \text{ and}$$

$$D^j = \begin{bmatrix} -g_1^j - g_1^{j+1} + \frac{2b_1h^2}{k_1(\psi(\tau))^\alpha} \sum_{k=0}^{j+1} w_k^\alpha g_1^{j-k+1} - \frac{2b_1h^2p_{20}}{k_1t_j^\alpha\Gamma(1-\alpha)} + \frac{b_1h^2}{k_1} (f_{20}^j + f_{20}^{j+1}) \\ 0 \\ \vdots \\ 0 \\ -g_2^j - g_2^{j+1} + \frac{2b_1h^2}{k_1(\psi(\tau))^\alpha} \sum_{k=0}^{j+1} w_k^\alpha g_2^{j-k+1} - \frac{2b_1h^2p_{2m}}{k_1t_j^\alpha\Gamma(1-\alpha)} + \frac{b_1h^2}{k_1} (f_{2m}^j + f_{2m}^{j+1}) \end{bmatrix}.$$

The nonlinear functions $f_i(x,t,u,v), i = 1,2$ satisfy the Lipschitz condition.

$$|f_1(x,t,u,v) - f_1(x,t,w,v)| \leq L_u|u-w|, |f_2(x,t,u,v) - f_2(x,t,u,z)| \leq L_v|v-z|, 0 < L_u, L_v < 1, \tag{35}$$

where L_u, L_v are called a Lipschitz constant.

We can linearize the nonlinear terms with aid of the study given in previous studies^{1,60,61} as

$$\begin{aligned} (u_i^{j+1})^2 &= 2u_i^j u_i^{j+1} - (u_i^j)^2, \quad (v_i^{j+1})^2 = 2v_i^j v_i^{j+1} - (v_i^j)^2, \quad u_i^{j+1} v_i^{j+1} = u_i^{j+1} v_i^j + u_i^j v_i^{j+1} - u_i^j v_i^j, \quad (u_i^{j+1})^2 v_i^{j+1} = 2u_i^{j+1} u_i^j v_i^j \\ &+ (u_i^j)^2 v_i^{j+1} - 2(u_i^j)^2 v_i^j, \quad (v_i^{j+1})^2 u_i^{j+1} = 2u_i^j u_i^{j+1} v_i^j + (v_i^j)^2 u_i^{j+1} - 2(v_i^j)^2 u_i^j. \end{aligned} \tag{36}$$

Then, we have

$$f_{1i}^j + f_{1i}^{j+1} = G_{1i}^j u_i^{j+1} + R_{1i}^j v_i^{j+1} + S_{1i}^j, \quad f_{2i}^j + f_{2i}^{j+1} = G_{2i}^j u_i^{j+1} + R_{2i}^j v_i^{j+1} + S_{2i}^j, \tag{37}$$

where

$$\begin{aligned} G_{1i}^j &= \alpha_1 u_i^{j+1} + 2\alpha_3 u_i^j + \alpha_5 v_i^j + 2\alpha_6 u_i^j v_i^j + \alpha_7 (v_i^j)^2, \\ R_{1i}^j &= \alpha_2 + 2\alpha_4 v_i^j + \alpha_5 u_i^j + \alpha_6 (u_i^j)^2 + 2\alpha_7 u_i^j v_i^j, \\ S_{1i}^j &= 2\alpha_0 + \alpha_1 u_i^j + \alpha_2 v_i^j - \alpha_6 (u_i^j)^2 v_i^j - \alpha_7 u_i^j (v_i^j)^2, \end{aligned} \tag{38}$$

$$G_{2i}^j = \beta_1 u_i^{j+1} + 2\beta_3 u_i^j + \beta_5 v_i^j + 2\beta_6 u_i^j v_i^j + \beta_7 (v_i^j)^2, \tag{39}$$

$$R_{1i}^j = \beta_2 + 2\beta_4 v_i^j + \beta_5 u_i^j + \beta_6 (u_i^j)^2 + 2\beta_7 u_i^j v_i^j,$$

$$S_{1i}^j = 2\beta_0 + \beta_1 u_i^j + \beta_2 v_i^j - \beta_6 (u_i^j)^2 v_i^j - \beta_7 u_i^j (v_i^j)^2.$$

Insert 36 into 31 and 32, we have the linear algebraic system

$$A_1 U^{j+1} - B_1 V^{j+1} = C_1, \tag{40a}$$

$$-A_2 U^{j+1} + B_2 V^{j+1} = C_2, \tag{40b}$$

with the matrices

$$A_1 = A - \frac{2h^2 w_0^\alpha}{k_1 (\psi(\tau))^\alpha} B - \frac{2h^2}{k_1} (BG_1)^j, B_1 = \frac{h^2}{k_1} (BR_1)^j, A_2 = \frac{h^2}{k_2} (BG_2)^j,$$

$$B_2 = A - \frac{2h^2 w_0^\alpha}{k_2 (\psi(\tau))^\alpha} B - \frac{2h^2}{k_2} (BR_2)^j,$$

$$C_1 = \frac{2h^2}{k_1 (\psi(\tau))^\alpha} B \sum_{k=1}^{j+1} w_k^\alpha U^{j-k+1} - AU^j - \frac{2h^2}{t_j^\alpha k_1 \Gamma(1-\alpha)} BP_1 + \frac{h^2}{k_1} (BS_1)^j + cd,$$

$$C_2 = \frac{2h^2}{k_2 (\psi(\tau))^\alpha} B \sum_{k=1}^{j+1} w_k^\alpha V^{j-k+1} - AV^j - \frac{2h^2}{t_j^\alpha k_2 \Gamma(1-\alpha)} BP_2 + \frac{h^2}{k_2} (BS_2)^j + dd,$$

$$(BG_l)^j = \text{Tri}((b_{0l}^G)^j, (b_{1l}^G)^j), (BR_l)^j = \text{Tri}((b_{0l}^R)^j, (b_{1l}^R)^j), (BS_l)^j = \text{Tri}((b_{0l}^S)^j, (b_{1l}^S)^j), l = 1, 2,$$

$$\text{Tri}((b_{0l}^X)^j, (b_{1l}^X)^j) = \begin{cases} b_0(X_l)_i^j, & i = k, \\ b_1(X_l)_{i-1}^j, & i - k = 1, \\ b_1(X_l)_{i+1}^j, & i - k = -1, \\ 0, & \text{otherwise,} \end{cases} X_l \in \{G_l, R_l, S_l\}, l = 1, 2, \text{ and } i, k = 1, 2, \dots, m - 1,$$

$$cd = \begin{bmatrix} -h_1^j - h_1^{j+1} + \frac{2b_1 h^2}{k_1 (\psi(\tau))^\alpha} \sum_{k=0}^{j+1} w_k^\alpha h_1^{j-k+1} - \frac{2h^2 b_1 p_{10}}{k_1 t_j^\alpha \Gamma(1-\alpha)} + \frac{b_1 h^2}{k_1} ((G_1)_0^j h_1^{j+1} + (R_1)_0^j v_0^{j+1} + (S_1)_0^j) \\ 0 \\ \vdots \\ 0 \\ -h_2^j - h_2^{j+1} + \frac{2b_1 h^2}{k_1 (\psi(\tau))^\alpha} \sum_{k=0}^{j+1} w_k^\alpha h_2^{j-k+1} - \frac{2h^2 b_1 p_{1m}}{k_1 t_j^\alpha \Gamma(1-\alpha)} + \frac{b_1 h^2}{k_1} ((G_1)_m^j h_1^{j+1} + (R_1)_m^j v_m^{j+1} + (S_1)_m^j) \end{bmatrix}, \text{ and}$$

$$dd = \begin{bmatrix} -g_1^j - g_1^{j+1} + \frac{2b_1h^2}{k_2(\psi(\tau))^\alpha} \sum_{k=0}^{j+1} w_k^\alpha g_1^{j-k+1} - \frac{2h^2b_1p_{20}}{k_1t_j^\alpha\Gamma(1-\alpha)} + \frac{b_1h^2}{k_2} \left((G_2)_0^j h_1^{j+1} + (R_2)_0^j v_0^{j+1} + (S_2)_0^j \right) \\ 0 \\ \vdots \\ 0 \\ -g_2^j - g_2^{j+1} + \frac{2b_1h^2}{k_2(\psi(\tau))^\alpha} \sum_{k=0}^{j+1} w_k^\alpha g_2^{j-k+1} - \frac{2h^2b_1p_{2m}}{k_1t_j^\alpha\Gamma(1-\alpha)} + \frac{b_1h^2}{k_1} \left((G_2)_m^j h_1^{j+1} + (R_2)_m^j v_m^{j+1} + (S_2)_m^j \right) \end{bmatrix}.$$

Solving the system (40), we get

$$V^{j+1} = [B_2 - A_2A_1^{-1}B_1]^{-1} [A_2A_1^{-1}C_1 + C_2], \tag{41a}$$

$$U^{j+1} = A_1^{-1} [B_1V^{j+1} + C_1]. \tag{41b}$$

4.2 | Numerical approximation via NUTS

Using the approximation given by Equation 19, along with eq. (1.5) in Equations 28 and 30, and using Equation 36, we get the following system:

$$\bar{A}_1U^{j+1} - \bar{B}_1V^{j+1} = \bar{C}_1, \tag{42a}$$

$$-\bar{A}_2U^{j+1} + \bar{B}_2V^{j+1} = \bar{C}_2, \tag{42b}$$

with

$$\bar{A}_1 = A - \frac{h^2}{k_1} \left[2c_{j+1}^{j+1}B + 2\alpha_3(BU)^j + \alpha_5(BV)^j + 2\alpha_6(BUV)^j + \alpha_7(BV^2)^j \right],$$

$$\bar{B}_1 = \frac{h^2}{k_1} \left[\alpha_2B + 2\alpha_4(BV)^j + \alpha_5(BU)^j + \alpha_6(BU^2)^j + 2\alpha_7(BUV)^j \right],$$

$$\bar{C}_1 = \frac{h^2}{k_1} \left[(\alpha_2B + \alpha_6(BU^2)^j)V^j + (\alpha_1B - 2c_{j+1}^{j+1}B - \alpha_7(BV^2)^j)U^j + 2B \sum_{k=1}^{j+1} c_k^\alpha (U^k - U^{k-1}) + 2\alpha_0BO \right.$$

$$\left. -AU^j + D \right], \bar{A}_2 = \frac{h^2}{k_2} \left[\beta_1B + 2\beta_3(BU)^j + \beta_5(BV)^j + 2\beta_6(BUV)^j + \beta_7(BV^2)^j \right],$$

$$\bar{B}_2 = A - \frac{h^2}{k_2} \left[2c_{j+1}^{j+1}B + 2\beta_2B + 2\beta_4(BV)^j + \beta_5(BU)^j + \beta_6(BU^2)^j + 2\beta_7(BUV)^j \right],$$

$$\bar{C}_2 = \frac{h^2}{k_2} \left[(\beta_2B + \beta_6(BU^2)^j - 2c_{j+1}^{j+1})V^j + (\beta_1B - \beta_7(BV^2)^j)U^j + 2B \sum_{k=1}^{j+1} c_k^\alpha (V^k - V^{k-1}) + 2\beta_0BO - AV^j + E \right],$$

where $(BU)^j, (BV)^j, (BUV)^j, (BV^2)^j$, and $(BU^2)^j$ are tridiagonal matrices defined as follows.

$$(B\Omega)^j = \begin{cases} b_0(\Omega_i^j), & i = k, \\ b_0(\Omega_{i-1}^j), & i - k = 1, \\ b_0(\Omega_{i+1}^j), & i - k = -1, \\ 0, & \text{otherwise,} \end{cases} \quad \Omega \in \{u, v, uv, u^2, v^2\} \text{ and } i, k = 1, 2, \dots, m - 1.$$

O is ones, $m - 1$ vector matrix, D and E are $(m - 1) \times N$ zero matrices except for the elements in the first and last rows where

$$D(l, j) = - (h_l^{j+1} + h_l^j) + \left(\frac{b_1 h^2}{k_1}\right) \left[2c_{j+1}^{j+1} (h_l^{j+1} - h_l^j) + 2 \sum_{k=1}^j c_k^{j+1} (h_l^{j+1} - h_l^j) \right. \\ \left. + h_l^{j+1} (\alpha_1 + 2\alpha_3 h_l^j + \alpha_5 g_l^j + 2\alpha_6 h_l^j g_l^j + \alpha_7 (g_l^j)^2) + g_l^{j+1} (\alpha_2 + 2\alpha_4 g_l^j + \alpha_5 h_l^j + 2\alpha_6 (h_l^j)^2 + 2\alpha_7 g_l^j h_l^j) \right. \\ \left. + (2\alpha_0 + \alpha_1 h_l^j + \alpha_2 g_l^j + \alpha_6 (h_l^j)^2 g_l^j - \alpha_7 (g_l^j)^2 h_l^j) \right],$$

$$E(l, j) = - (g_l^{j+1} + g_l^j) + \left(\frac{b_1 h^2}{k_2}\right) \left[2c_{j+1}^{j+1} (g_l^{j+1} - g_l^j) + 2 \sum_{k=1}^j c_k^{j+1} (g_l^{j+1} - g_l^j) \right. \\ \left. + h_l^{j+1} (\beta_1 + 2\beta_3 h_l^j + \beta_5 g_l^j + 2\beta_6 h_l^j g_l^j + \beta_7 (g_l^j)^2) + g_l^{j+1} (\beta_2 + 2\beta_4 g_l^j + \beta_5 h_l^j + 2\beta_6 (h_l^j)^2) \right. \\ \left. + 2\beta_7 g_l^j h_l^j + (2\beta_0 + \beta_1 h_l^j + \beta_2 g_l^j + \beta_6 (h_l^j)^2 g_l^j - \beta_7 (g_l^j)^2 h_l^j) \right], l = 1, 2, h_l^j = h_l(t_j), g_l^j = g_l(t_j), l = 1, 2, j = 2, 1, \dots, N.$$

Solving the system (42), we get

$$V^{j+1} = [\bar{B}_2 - \bar{A}_2 \bar{A}_1^{-1} \bar{B}_1]^{-1} [\bar{A}_2 \bar{A}_1^{-1} \bar{C}_1 + \bar{C}_2], \tag{43a}$$

$$U^{j+1} = \bar{A}_1^{-1} [\bar{B}_1 V^{j+1} + \bar{C}_1]. \tag{43b}$$

5 | THEORETICAL ANALYSIS

To study the theoretical analysis of the proposed technique, we let

$$u_h = \{u \mid u = (u_0, u_1, \dots, u_m) \mid u_0 = u_m = 0\}, \text{ and } v_h = \{v \mid v = (v_0, v_1, \dots, v_m) \mid v_0 = v_m = 0\}$$

$\delta_x u_{i-\frac{1}{2}} = \frac{1}{h}(u_i - u_{i-1}), \delta_x v_{i-\frac{1}{2}} = \frac{1}{h}(v_i - v_{i-1}), \delta_x^2 u_i = \frac{1}{h}(\delta_x u_{i+\frac{1}{2}} - \delta_x u_{i-\frac{1}{2}})$, and $\delta_x^2 v_i = \frac{1}{h}(\delta_x v_{i+\frac{1}{2}} - \delta_x v_{i-\frac{1}{2}})$. Also, we introduce the following operator.

$$\mathcal{H}_h u_i = h^2(b_1 u_{i+1} + b_0 u_i + b_1 u_{i-1}), \text{ and } \delta_x^2 u_i = u_{i+1} + a u_i + u_{i-1}.$$

Lemma 5.1. Let $\eta(x) \in C^8[x_{i-1}, x_{i+1}]$, then

$$h^2(b_1 \eta''_{i+1} + b_0 \eta''_i + b_1 \eta''_{i-1}) = \eta_{i+1} + a \eta_i + \eta_{i-1} + (lte_p)_i, \text{ where}$$

$$(lte_p^x)_i = \begin{cases} h^6 \vartheta_{-1}(Z) D^6 \eta_i + O(h^8), P = -1, \\ h^6 \vartheta_0(Z) D^4 (D^2 - \mu_0) \eta_i + O(h^8), P = 0, \\ h^6 \vartheta_1(Z) D^2 (D^2 - \mu_0) (D^2 - \mu_1) \eta_i + O(h^8), P = 1, \\ h^6 \vartheta_2(Z) (D^2 - \mu_0) (D^2 - \mu_1) (D^2 - \mu_2) \eta_i + O(h^8), P = 2, \end{cases}$$

where $\vartheta_p(Z_0, Z_1, \dots, Z_p) = -\frac{1}{240} + O(Z_0, Z_1, \dots, Z_p)$.

Applying Lemma 2.4 to our problem (1a,1b), we have

$$\sum_{k=1}^j c_k^j (u_i^k - u_i^{k-1}) = K_1 D_{xx} u_i^j - f_{1i}^j + (lte^t)_i^j, \quad \sum_{k=1}^j c_k^j (v_i^k - v_i^{k-1}) = K_2 D_{xx} v_i^j - f_{2i}^j + (lte^t)_i^j. \tag{44}$$

Once we apply the operator \mathcal{H}_h on Equation 44, one has

$$\mathcal{H}_h \sum_{k=1}^j c_k^j (u_i^k - u_i^{k-1}) = \mathcal{H}_h K_1 D_{xx} u_i^j - \mathcal{H}_h f_{1i}^j + \mathcal{H}_h (lte^t)_i^j, \tag{45a}$$

$$\mathcal{H}_h \sum_{k=1}^j c_k^j (v_i^k - v_i^{k-1}) = \mathcal{H}_h K_2 D_{xx} v_i^j - \mathcal{H}_h f_{2i}^j + \mathcal{H}_h (lte^t)_i^j. \tag{45b}$$

Using Lemma 5.1, we get

$$\mathcal{H}_h D_{xx} u_i^j = \delta_x^2 u_i^j + (lte_p^x)_i^j, \quad \mathcal{H}_h D_{xx} v_i^j = \delta_x^2 v_i^j + (lte_p^x)_i^j. \tag{46}$$

From Equation 46 into Equation (45) leads to

$$\mathcal{H}_h \sum_{k=1}^j c_k^j (u_i^k - u_i^{k-1}) = K_1 \delta_x^2 u_i^j - \mathcal{H}_h f_{1i}^j + T_i^j, \tag{47a}$$

$$\mathcal{H}_h \sum_{k=1}^j c_k^j (v_i^k - v_i^{k-1}) = K_2 \delta_x^2 v_i^j - \mathcal{H}_h f_{2i}^j + T_i^j, \tag{47b}$$

where $T_i^j = K_1 (lte_p^x)_i^j + \mathcal{H}_h (lte^t)_i^j$ and

$$|T_i^j| \leq O(\tau^{3-\alpha} + h^6), P = 0, 1, 2, \text{ and } |T_i^j| \leq O(\tau^{3-\alpha} + h^4), P = -1.$$

Eliminating the local truncation error, we obtain

$$\mathcal{H}_h \sum_{k=1}^j c_k^j (U_i^k - U_i^{k-1}) = K_1 \delta_x^2 U_i^j - \mathcal{H}_h \bar{f}_{1i}^j, \tag{48a}$$

$$\mathcal{H}_h \sum_{k=1}^j c_k^j (V_i^k - V_i^{k-1}) = K_2 \delta_x^2 V_i^j - \mathcal{H}_h \bar{f}_{2i}^j, \tag{48b}$$

$$U_0^j = h_1(t_j), U_m^j = h_2(t_j), V_0^j = g_1(t_j), V_m^j = g_2(t_j), \quad 1 \leq j \leq n, \tag{48c}$$

$$U_i^0 = p_1(x_i), V_i^0 = p_2(x_i), \quad 0 \leq i \leq m. \tag{48d}$$

5.1 | Stability

Let \bar{U}_i and \bar{V}_i be two approximations of the system given by Equations 48a and 48b and define the round-off error

$$\sigma_i^j = U_i^j - \bar{U}_i^j, \bar{\sigma}_i^j = V_i^j - \bar{V}_i^j, 1 \leq j \leq n, 0 \leq i \leq m, \gamma_i^j = f_1(x_i, t_j, U_i^j, V_i^j) - \bar{f}_1(x_i, t_j, \bar{U}_i^j, \bar{V}_i^j), \bar{\gamma}_i^j = f_2(x_i, t_j, U_i^j, V_i^j) - \bar{f}_2(x_i, t_j, U_i^j, \bar{V}_i^j), 1 \leq j \leq n, 0 \leq i \leq m.$$

Let $\sigma = (\sigma_0^j, \sigma_1^j, \dots, \sigma_m^j)^t$, $\bar{\sigma} = (\bar{\sigma}_0^j, \bar{\sigma}_1^j, \dots, \bar{\sigma}_m^j)^t$, $\|\sigma_i^j\|_\infty = \max_{0 \leq i \leq m} |\sigma_i^j| = |\sigma_i^j|$, and $\|\bar{\sigma}_i^j\|_\infty = \max_{0 \leq i \leq m} |\bar{\sigma}_i^j| = |\bar{\sigma}_i^j|$. Also, using the Lipschitz condition $|\gamma_i^j| \leq L_u |\sigma_i^j|$ and $|\bar{\gamma}_i^j| \leq L_v |\bar{\sigma}_i^j|$, and Equation (48), one has

$$\mathcal{H}_h c_j^j (U_i^j - U_i^{j-1}) + \mathcal{H}_h \sum_{k=1}^{j-1} c_k^j (U_i^k - U_i^{k-1}) = K_1 \delta_x^2 U_i - \mathcal{H}_h \bar{f}_{1i}^j, \tag{49a}$$

$$\mathcal{H}_h c_j^j (V_i^j - V_i^{j-1}) + \mathcal{H}_h \sum_{k=1}^{j-1} c_k^j (V_i^k - V_i^{k-1}) = K_1 \delta_x^2 V_i - \mathcal{H}_h \bar{f}_{2i}^j. \tag{49b}$$

Via a straightforward simplification, we have

$$b_1^u U_{i+1}^j + b_0^u U_i^j + b_1^u U_{i-1}^j = \frac{1}{c_j^j} \sum_{k=0}^{j-1} (c_{k+1}^j - c_k^j) (b_1 U_{i+1}^j + b_0 U_i^j + b_1 U_{i-1}^j), \tag{50a}$$

$$b_1^v V_{i+1}^j + b_0^v V_i^j + b_1^v V_{i-1}^j = \frac{1}{c_j^j} \sum_{k=0}^{j-1} (c_{k+1}^j - c_k^j) (b_1 V_{i+1}^j + b_0 V_i^j + b_1 V_{i-1}^j), \tag{50b}$$

where $b_1^u = b_1 - \frac{K_1}{c_j^j} - \frac{L_u}{c_j^j}$, $b_0^u = b_1 - \frac{K_1 a_0}{c_j^j} - \frac{L_u}{c_j^j}$, $b_1^v = b_1 - \frac{K_2}{c_j^j} - \frac{L_v}{c_j^j}$, $b_0^v = b_1 - \frac{K_2 a_0}{c_j^j} - \frac{L_v}{c_j^j}$.

Then the round-off system is given as

$$b_1^u \sigma_{i+1}^j + b_0^u \sigma_i^j + b_1^u \sigma_{i-1}^j = \frac{1}{c_j^j} \sum_{k=0}^{j-1} (c_{k+1}^j - c_k^j) (b_1 \sigma_{i+1}^k + b_0 \sigma_i^k + b_1 \sigma_{i-1}^k), \tag{51a}$$

$$b_1^v \bar{\sigma}_{i+1}^j + b_0^v \bar{\sigma}_i^j + b_1^v \bar{\sigma}_{i-1}^j = \frac{1}{c_j^j} \sum_{k=0}^{j-1} (c_{k+1}^j - c_k^j) (b_1 \bar{\sigma}_{i+1}^k + b_0 \bar{\sigma}_i^k + b_1 \bar{\sigma}_{i-1}^k). \tag{51b}$$

One can write the above system as

$$L_1^u \sigma_i^j = L_2^u \sigma_i^{j-1}, L_1^v \bar{\sigma}_i^j = L_2^v \bar{\sigma}_i^{j-1}, \tag{52}$$

where

$$L_1^u \sigma_i^j = b_1^u \sigma_{i+1}^j + b_0^u \sigma_i^j + b_1^u \sigma_{i-1}^j, L_2^u \sigma_i^j = \frac{1}{c_j^j} \sum_{k=0}^{j-1} (c_{k+1}^j - c_k^j) (b_1 \sigma_{i+1}^k + b_0 \sigma_i^k + b_1 \sigma_{i-1}^k), \tag{53a}$$

$$L_1^v \bar{\sigma}_i^j = b_1^v \bar{\sigma}_{i+1}^j + b_0^v \bar{\sigma}_i^j + b_1^v \bar{\sigma}_{i-1}^j, L_2^v \bar{\sigma}_i^j = \frac{1}{c_j^j} \sum_{k=0}^{j-1} (c_{k+1}^j - c_k^j) (b_1 \bar{\sigma}_{i+1}^k + b_0 \bar{\sigma}_i^k + b_1 \bar{\sigma}_{i-1}^k). \tag{53b}$$

From Equations 53a and 53b, we have

$$\left|L_2^u \sigma_i^{j-1}\right| = \left|\frac{1}{c_j^j} \sum_{k=0}^{j-1} \left(c_{k+1}^j - c_k^j\right) \left(b_1 \sigma_{i+1}^k + b_0 \sigma_i^k + b_1 \sigma_{i-1}^k\right)\right|,$$

$$\left|\sigma_i^{j-1}\right| = \max_{0 \leq k \leq j-1} \left|\sigma_i^k\right|, c_0^j = 0, c_j^j > 0, \left|\sum_{k=0}^{j-1} \left(c_{k+1}^j - c_k^j\right)\right| = c_j^j.$$

$$\left|L_2^u \sigma_i^{j-1}\right| \leq \left|b_1 \sigma_{i+1}^{j-1}\right| + \left|b_0 \sigma_i^{j-1}\right| + \left|b_1 \sigma_{i-1}^{j-1}\right| \leq (2b_1 + b_0) \left|\sigma_i^{j-1}\right|,$$

and

$$\left\|\sigma^j\right\|_{\infty} = \left|\sigma_i^j\right| = \left|b_1^u \sigma_{i+1}^j + b_0^u \sigma_i^j + b_1^u \sigma_{i-1}^j\right| = \left|L_1^u \sigma_i^j\right| = \left|L_2^u \sigma_i^{j-1}\right| \leq (2b_1 + b_0) \left|\sigma_i^{j-1}\right| = \left\|\sigma^{j-1}\right\|_{\infty}.$$

We have $\left\|\sigma^j\right\|_{\infty} \leq \left\|\sigma^0\right\|_{\infty}, 1 \leq j \leq n$; similarly, we have $\left\|\bar{\sigma}^j\right\|_{\infty} \leq \left\|\bar{\sigma}^0\right\|_{\infty}, 1 \leq j \leq n$.

We brief the above results as follows.

Theorem 5.1. The MPEF system (48) is unconditionally stable.

5.2 | Convergence

To discuss the convergence of the scheme (48), let

$$e_i^j = u_i^j - U_i^j, \bar{e}_i^j = v_i^j - V_i^j, 1 \leq j \leq n, 0 \leq i \leq m, e_i^j = f_1\left(x_i, t_j, u_i^j, v_i^j\right) - \bar{f}_1\left(x_i, t_j, U_i^j, V_i^j\right),$$

$$\bar{e}_i^j = f_2\left(x_i, t_j, u_i^j, v_i^j\right) - \bar{f}_2\left(x_i, t_j, U_i^j, V_i^j\right), 1 \leq j \leq n, 0 \leq i \leq m.$$

Using Equations (47) and (48), we have

$$L_1^u e_i^j = L_2^u e_i^{j-1} + T_i^j, L_1^v \bar{e}_i^j = L_2^v \bar{e}_i^{j-1} + T_i^j, \tag{54a}$$

$$e_0^j = e_m^j = \bar{e}_0^j = \bar{e}_m^j = 0, 1 \leq j \leq n, \tag{54b}$$

$$e_i^0 = \bar{e}_i^0, 0 \leq i \leq m. \tag{54c}$$

Define $\left\|e^j\right\|_{\infty} = \max_{0 \leq i \leq m} \left|e_i^j\right| = \left|e_{i^*}^j\right|$ and $\left\|\bar{e}^j\right\|_{\infty} = \max_{0 \leq i \leq m} \left|\bar{e}_i^j\right| = \left|\bar{e}_{i^*}^j\right|$, then one can obtain

$$\left\|e^j\right\|_{\infty} = \left|e_i^j\right| = \left|L_2^u e_i^{j-1} + T_i^j\right| \leq \left|L_2^u e_i^{j-1}\right| + \left|T_i^j\right| \leq \left\|e^{j-1}\right\|_{\infty} + \left\|T_i^j\right\|_{\infty} \leq \left\|e^0\right\|_{\infty} + \left\|T_i^j\right\|_{\infty} \leq \left\|T_i^j\right\|_{\infty},$$

where $\left\|e^0\right\|_{\infty} = 0$ and $\left\|T_i^j\right\|_{\infty} = \max_{i,j} \left|T_i^j\right|$.

Similarly, we have $\left\|\bar{e}^j\right\|_{\infty} \leq \left\|\bar{e}^0\right\|_{\infty} + \left\|T_i^j\right\|_{\infty} \leq \left\|T_i^j\right\|_{\infty}, \left\|\bar{e}^0\right\|_{\infty} = 0$. We can list all the above results as follows.

Theorem 5.2. Let $\left\{u\left(x_i, t_j\right)\right\}, \left\{u_i^j\right\}, \left\{v\left(x_i, t_j\right)\right\}$, and $\left\{v_i^j\right\}$, are solutions to the system (1a,1b) and the MPEF scheme (48) then

$$\|e^j\|_\infty \leq \begin{cases} O(\tau^{3-\alpha} + h^6), P = 0, 1, 2, \\ O(\tau^{3-\alpha} + h^4), P = -1, \end{cases} \text{ and } \|e^j\|_\infty \leq \begin{cases} O(\tau^{3-\alpha} + h^6), P = 0, 1, 2, \\ O(\tau^{3-\alpha} + h^4), P = -1, \end{cases} 1 \leq j \leq n.$$

6 | NUMERICAL EXAMPLES

In this section, the MPEF methods are verified by various test problems to reveal the accuracy of the developed techniques. The mean absolute error is $MAE = \frac{\sum_{j=0}^n \sum_{i=0}^m E_{ij}}{(n+1)(m+1)}$, where $E^u = \|u(x_i, t_j) - u_i^j\|_\infty$, $E^v = \|v(x_i, t_j) - v_i^j\|_\infty$, and $\|\cdot\|_\infty$ is the infinite norm.

6.1 | Example 1

Consider the time fractional reaction–diffusion system,^{21,62}

$$D_t^\alpha u = D_x^2 u - 0.1u + v, \quad 0 < \alpha \leq 1, \tag{55a}$$

TABLE 1 The absolute errors for $P = -1, T = 10, m = 64$, and $\alpha = 1$ and different values of τ

x	E^u			E^v		
	$\tau = 0.1$	$\tau = 0.01$	$\tau = 0.001$	$\tau = 0.1$	$\tau = 0.01$	$\tau = 0.001$
0.1π	9.1752 e-6	5.8442154 e-8	5.7621094e-9	3.8450 e-7	3.5470 e-9	3.49851 e-10
0.2π	1. 0489 e-6	8.6928334 e-8	8.5721262 e-9	6.2562 e-8	5.2761 e-9	5.20464 e-10
0.3π	9.4439 e-7	8.2384967 e-8	8.1249712e-9	5.7131 e-8	5.0003 e-9	4.93315 e-10
0.4π	5.8427 e-7	5.1015438 e-8	5.0316016 e-9	3.5348 e-8	3.0964 e-9	3.05498 e-10

TABLE 2 The absolute errors for $P = -1, T = 10, m = 64$, and $\alpha = 1, \tau = 0.01$ for different values of $\psi(\tau)$

x	E^u				E^v			
	$\psi(\tau) = \sin\tau$	$\psi(\tau) = 1 - e^{-\tau}$	$\psi(\tau) = \tanh\tau$	$\psi(\tau) = \tau$	$\psi(\tau) = \sin\tau$	$\psi(\tau) = 1 - e^{-\tau}$	$\psi(\tau) = \tanh\tau$	$\psi(\tau) = \tau$
0.1π	5.825e-8	2.710 e-9	5.800e-8	5.844 e-8	3.535e-9	7.060 e-11	3.523e-9	3.547e-9
0.2π	8.665e-8	4.030e-9	8.637e-8	6.928 e-8	5.258e-9	1.051e-10	5.241e-9	5.276e-9
0.3π	8.212e-8	3.823 e-9	8.186e-8	8.238e-8	4.984e-9	9.968 e-11	4.967e-9	5.000e-9
0.4π	5.080e-8	2.367 e-9	5.060 e-8	5.101e-8	3.086 e-9	6.173 e-11	3.076e-9	3.096e-9

x	E^u			E^v		
	μ_q	μ_q^m	$\mu_q^{m_2}$	μ_q	μ_q^m	$\mu_q^{m_2}$
0.1π	2.9e-8	2e-8	2.8 e-8	1.7e-9	1.6e-9	1.7e-9
0.2π	4.3e-5	4.2e-5	4.3e-5	2.6e-5	2.5e-5	2.6e-5
0.3π	4.0e-5	4.1e-5	4.0e-5	2.4e-5	2.4e-5	2.4e-5
0.4π	2.5e-5	2.5e-5	2.5e-5	1.5e-5	1.5e-5	1.5e-5

TABLE 3 The absolute errors for $P=0, T = 10, m = 64, \alpha = 1, \tau = 0.01$, and $\psi(\tau) = \tau$, where μ_q^m is the average of μ_q , $q = 0, \dots, N$, and $\mu_q^{m_2}$ is the average of μ_0 and μ_N

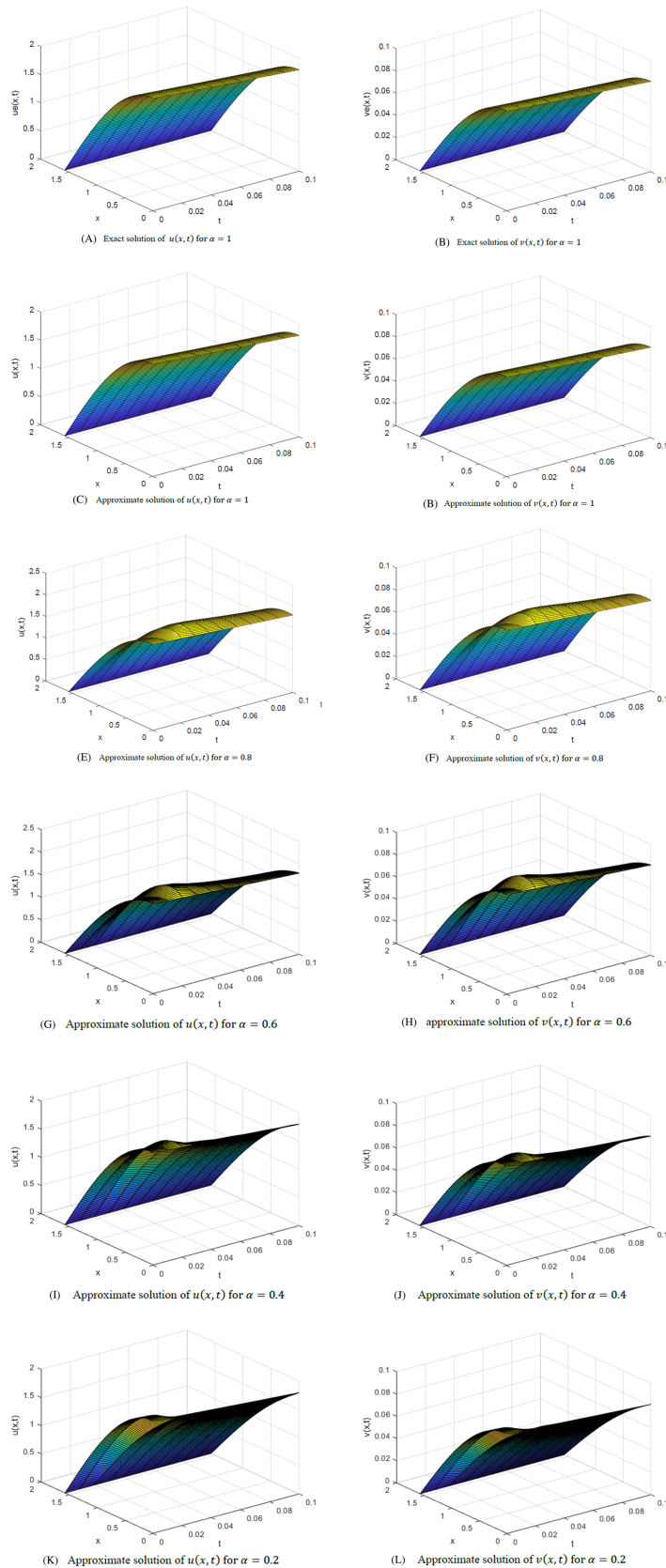


FIGURE 1 (A) Exact solution of $u(x,t)$ for $\alpha = 1$. (B) Exact solution of $v(x,t)$ for $\alpha = 1$. (C) Approximate solution of $u(x,t)$ for $\alpha = 1$. (D) Approximate solution of $v(x,t)$ for $\alpha = 1$. (E) Approximate solution of $u(x,t)$ for $\alpha = 0.8$. (F) Approximate solution of $v(x,t)$ for $\alpha = 0.8$. (G) Approximate solution of $u(x,t)$ for $\alpha = 0.6$. (H) Approximate solution of $v(x,t)$ for $\alpha = 0.6$. (I) Approximate solution of $u(x,t)$ for $\alpha = 0.4$. (J) Approximate solution of $v(x,t)$ for $\alpha = 0.4$. (K) Approximate solution of $u(x,t)$ for $\alpha = 0.2$. (L) Approximate solution of $v(x,t)$ for $\alpha = 0.2$ [Colour figure can be viewed at wileyonlinelibrary.com]

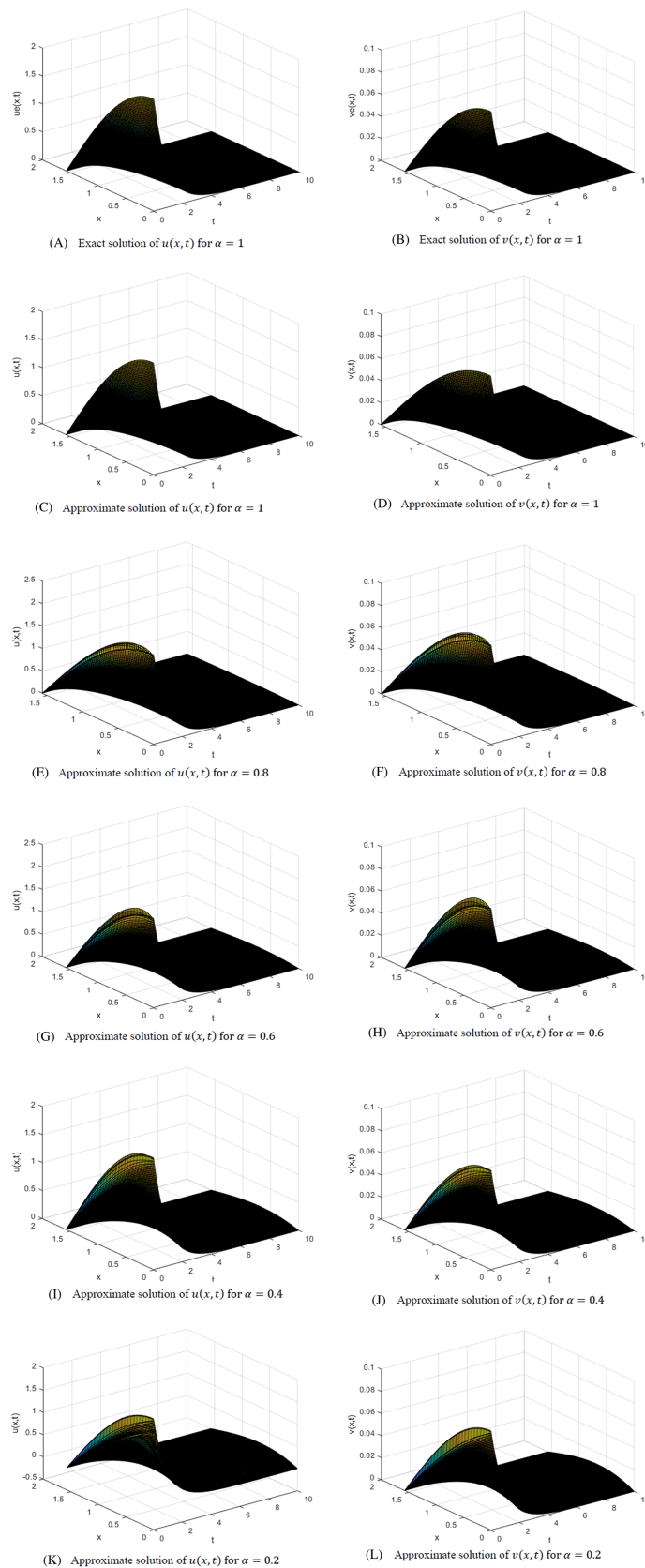


FIGURE 2 (A) Exact solution of $u(x,t)$ for $\alpha = 1$. (B) Exact solution of $v(x,t)$ for $\alpha = 1$. (C) Approximate solution of $u(x,t)$ for $\alpha = 1$. (D) Approximate solution of $v(x,t)$ for $\alpha = 1$. (E) Approximate solution of $u(x,t)$ for $\alpha = 0.8$. (F) Approximate solution of $v(x,t)$ for $\alpha = 0.8$. (G) Approximate solution of $u(x,t)$ for $\alpha = 0.6$. (H) Approximate solution of $v(x,t)$ for $\alpha = 0.6$. (I) Approximate solution of $u(x,t)$ for $\alpha = 0.4$. (J) Approximate solution of $v(x,t)$ for $\alpha = 0.4$. (K) Approximate solution of $u(x,t)$ for $\alpha = 0.2$. (L) Approximate solution of $v(x,t)$ for $\alpha = 0.2$ [Colour figure can be viewed at wileyonlinelibrary.com]

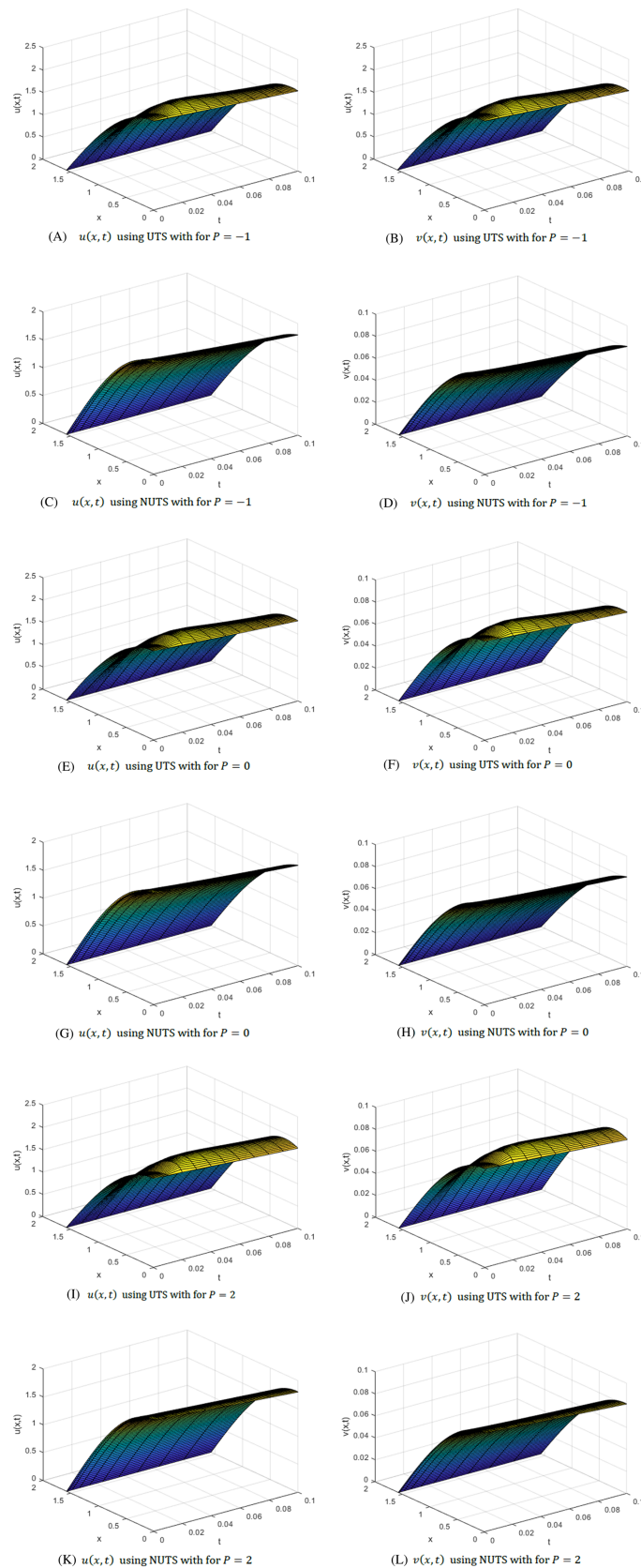


FIGURE 3 (A) $u(x,t)$ using UTS for $P = -1$. (B) $v(x,t)$ using UTS for $P = -1$. (C) $u(x,t)$ using NUTS for $P = -1$. (D) $v(x,t)$ using NUTS for $P = -1$. (E) $u(x,t)$ using UTS for $P = 0$. (F) $v(x,t)$ using UTS for $P = 0$. (G) $u(x,t)$ using NUTS for $P = 0$. (H) $v(x,t)$ using NUTS for $P = 0$. (I) $u(x,t)$ using UTS for $P = 2$. (J) $v(x,t)$ using UTS for $P = 2$. (K) $u(x,t)$ using NUTS for $P = 2$. (L) $v(x,t)$ using NUTS for $P = 2$ [Colour figure can be viewed at wileyonlinelibrary.com]

$$D_t^\alpha v = D_x^2 v - 0.01v, x \in \left[0, \frac{\pi}{2}\right], t \in [0, T],$$

with the boundary and initial conditions

$$u\left(\frac{\pi}{2}, t\right) = v\left(\frac{\pi}{2}, t\right) = u(0, t) - [e^{-1.1t} + e^{-1.01t}] = v(0, t) - 0.09e^{-1.01t} = 0, \tag{55b}$$

$u(x, 0) = 2\cos x$, $v(x, 0) = 0.09\cos x$, and the exact solution is

$$u(x, t) = [e^{-1.1t} + e^{-1.01t}] \cos x, v(x, t) = 0.09e^{-1.01t} \cos x.$$

This example is solved using the MPEF method $P = -1$ with time step $\tau = 0.001$, $\psi(\tau) = 1 - e^{-\tau}$ as the spatial and the nonstandard weighted shifted-Grünwald-Letnikov (NSWSGL) for temporal approximations. Table 1 shows the absolute errors for both $u(x, t)$, and $v(x, t)$. Also, Table 2 depicts the absolute errors for different choices of the function $\psi(\tau)$ and declares that the best choice is $\psi(\tau) = 1 - e^{-\tau}$. While Table 3 uses the method $P = 0$ to illustrate the effect of the solution when choosing the value of μ_q , $q = 0, \dots, N$. Also, Figures 1 and 2 give the solution plots of example 1 by the method $P = 0$ combined with NSWSGL with uniform time-stepping (UTS) for $T = 0.1$, and $T = 10$ for different values of α where $m = 64$, $\tau = 0.01$, $\psi(\tau) = 1 - e^{-\tau}$, and $\mu_q^{m_2}$. We can see that the solution plots have some oscillations near $t = 0$ for diverse values of α .

Finally, Figure 3 gives the solution plots of example 1 when $\alpha = 0.8$, $T = 0.1$, $n = 10$, $m = 64$, $\psi(\tau) = 1 - e^{-\tau}$, and $r = 2$ for different methods $P = -1, 0$, and 2 with NSWSGL method with UTS and nonstandard high-order L1

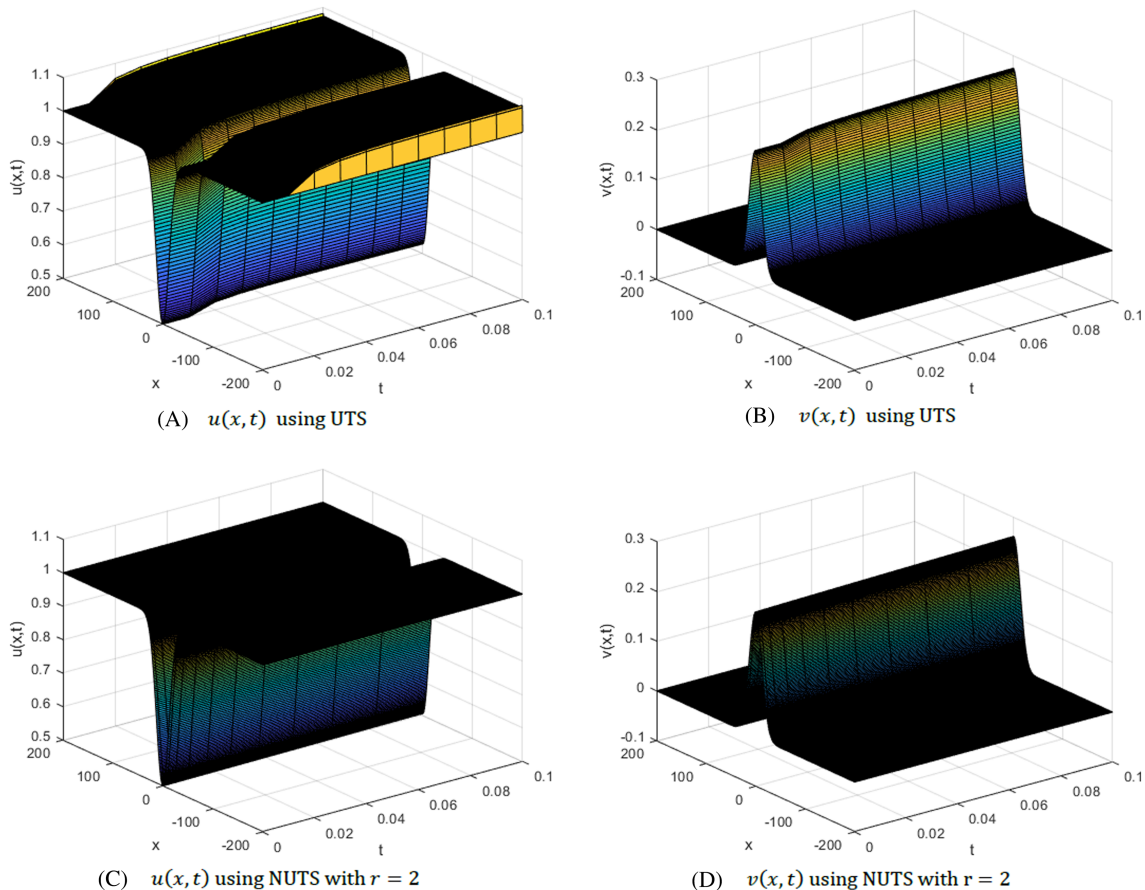


FIGURE 4 (A) $u(x, t)$ using UTS. (B) $v(x, t)$ using UTS. (C) $u(x, t)$ using NUTS with $r = 2$. (D) $v(x, t)$ using NUTS with $r = 2$ [Colour figure can be viewed at wileyonlinelibrary.com]

approximation with NUTS, respectively. We observe that all oscillations appear with NSWGL-UTS have been eliminated when using nonstandard high order L1 approximation with NUTS as illustrated in Figure 3.

6.2 | Example 2

Consider the nonlinear time fractional reaction–diffusion system,

$$D_t^\alpha u = \varepsilon_1 D_x^2 u - u^2 v + f(1 - u), \quad 0 < \alpha \leq 1, \tag{56a}$$

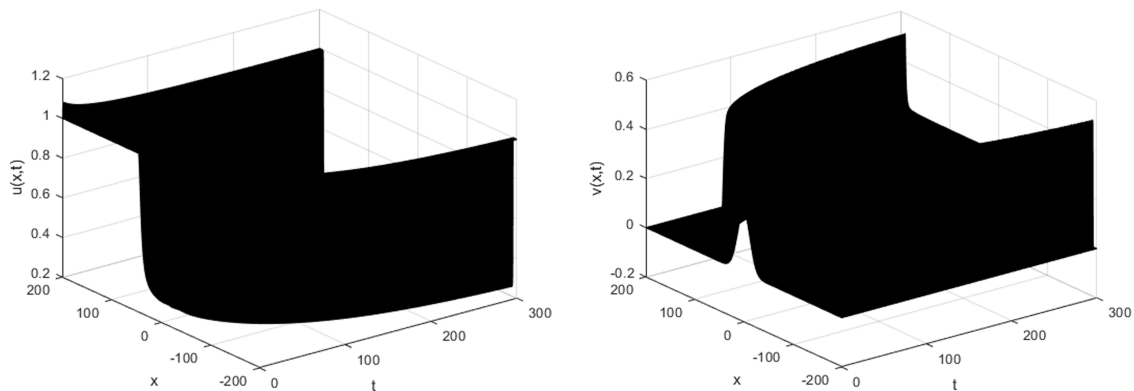
$$D_t^\alpha v = \varepsilon_2 D_x^2 v + u^2 v - (f + k)v, \quad x \in [-L, L], t \in [0, T],$$

with the boundary and initial conditions

$$u(-L, t) = u(L, t) = 1, v(-L, t) = v(L, t) = 0, \tag{56b}$$

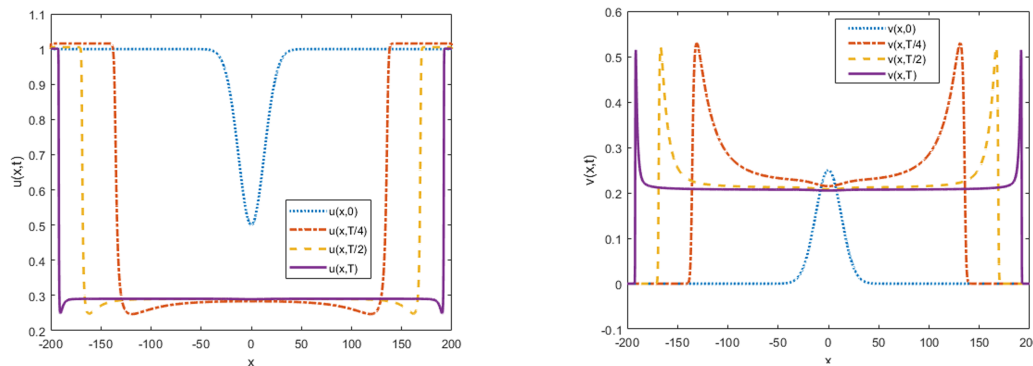
$$u(x, 0) = 1 - 0.5 \sin^{100} \left(\sin \frac{\pi(x-L)}{2L} \right), v(x, 0) = 0.25 \sin^{100} \left(\sin \frac{\pi(x-L)}{2L} \right),$$

where $\varepsilon_1 = 10^{-4}$, $\varepsilon_2 = 10^{-6}$, $f = 0.024$, $k = 0.06$, $L = 200$.



(A) The solution plot of $u(x, t)$ for example 2

(B) The solution plot of $v(x, t)$ for example 2



(C) The solution plot of $u(x, t)$ at the level times $T = 0, \frac{T}{4}, \frac{T}{2}, T, T = 300$ (D) The solution plot of $v(x, t)$ at the level times $T = 0, \frac{T}{4}, \frac{T}{2}, T, T = 300$

FIGURE 5 (A) The solution plot of $u(x,t)$ for example 2. (B) The solution plot of $v(x,t)$ for example 2. (C) The solution plot of $u(x,t)$ at the level times $T = 0, T/4, T/2, T, T = 300$. (D) The solution plot of $v(x,t)$ at the level times $T = 0, T/4, T/2, T, T = 300$ [Colour figure can be viewed at wileyonlinelibrary.com]

The numerical solution of example 3 for $\alpha = 0.9$, $T = 0.1$, $L = 200$, $n = 10$, $m = 4L$, $\psi(\tau) = \tau$, and $r = 2$ using the method $P = -1$ with the NSWGL-UTS is presented in Figure 4A,B, and the nonstandard high-order L1 scheme with NUTS is shown in Figure 4C,D, respectively. Our new scheme illustrates the best performance when dealing with singularity behavior. Also, the solution graph of example 2 using NSWGL-UTS for $T = 300$, $L = 200$, $n = 5T$, $m = 8L$, and $\psi(\tau) = \tau$ for the method $P = -1$ are shown in Figure 5 for different level times.

6.3 | Example 3: Gray–Scott: Pulse splitting⁶²

Consider the nonlinear time-fractional reaction–diffusion system,

$$D_t^\alpha u = D_x^2 u - u^2 v + a(1 - u), \quad 0 < \alpha \leq 1, \tag{57a}$$

$$D_t^\alpha v = \epsilon D_x^2 v + u^2 v - bv, \quad x \in [-L, L], t \in [0, T],$$

with the boundary and initial conditions

$$u(-L, t) = u(L, t) = 1, v(-L, t) = v(L, t) = 0, \tag{57b}$$

$$u(x, 0) = 1 - 0.5 \sin^{100} \left(\sin \frac{\pi(x-L)}{2L} \right), v(x, 0) = 0.25 \sin^{100} \left(\sin \frac{\pi(x-L)}{2L} \right), \quad -L < x < L$$

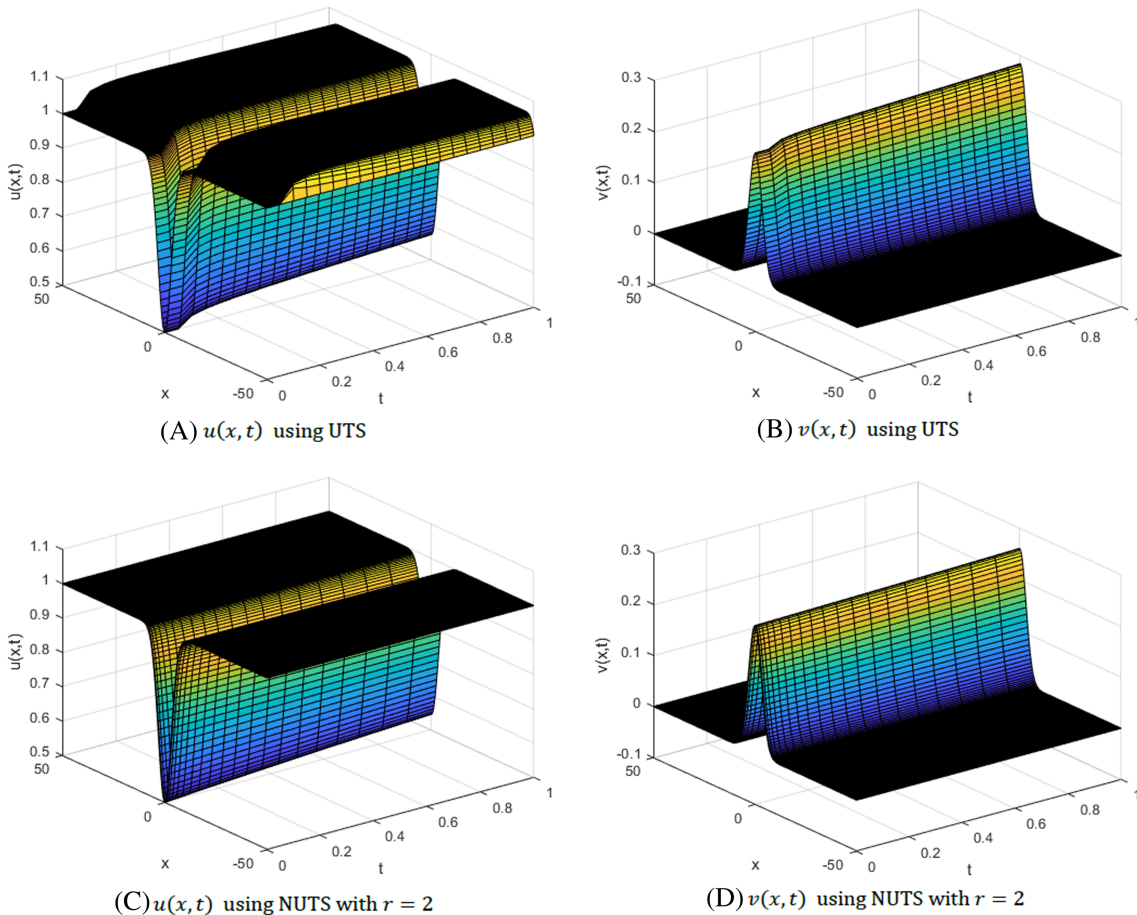


FIGURE 6 (A) $u(x, t)$ using UTS. (B) $v(x, t)$ using UTS. (C) $u(x, t)$ using NUTS with $r = 2$. (D) $v(x, t)$ using NUTS with $r = 2$ [Colour figure can be viewed at wileyonlinelibrary.com]

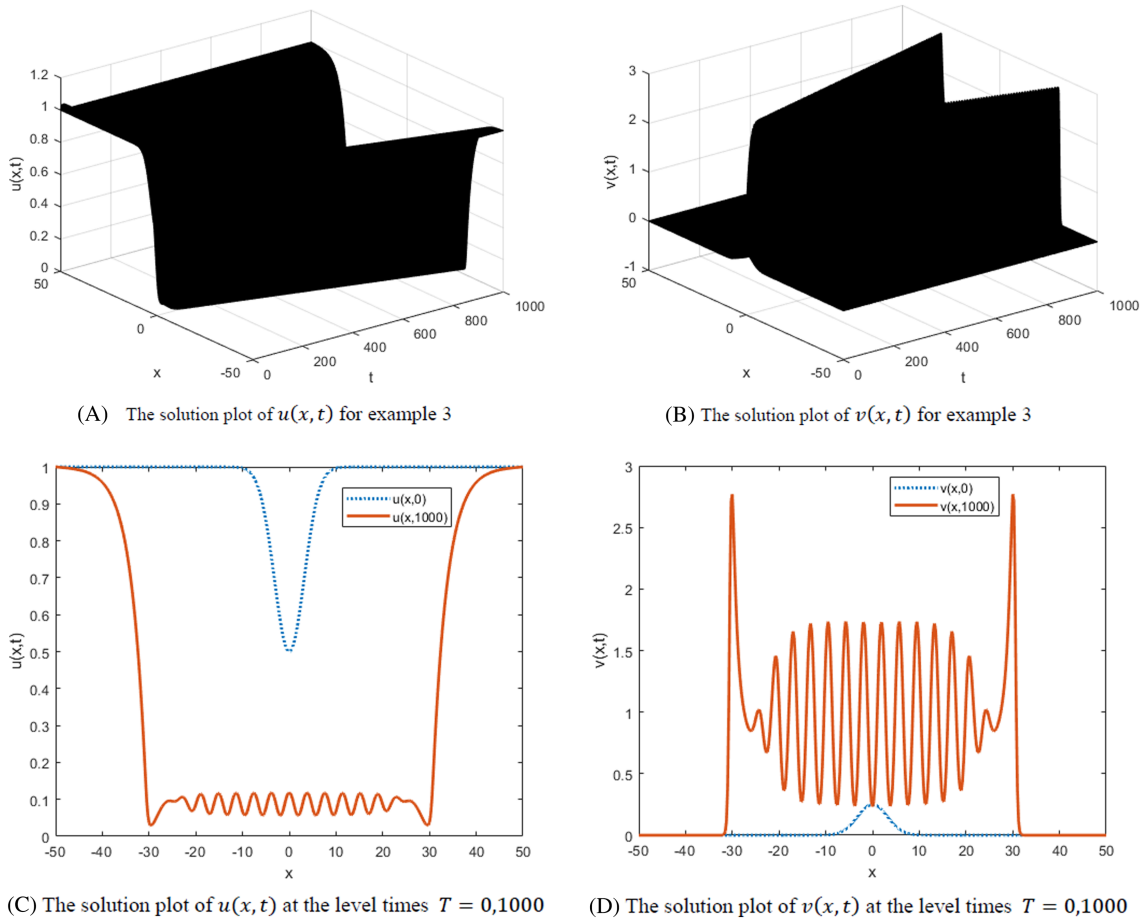


FIGURE 7 (A) The solution plot of $u(x, t)$ for example 3. (B) The solution plot of $v(x, t)$ for example 3. (C) The solution plot of $u(x, t)$ at the level times $T = 0, 1000$. (D) The solution plot of $v(x, t)$ at the level times $T = 0, 1000$ [Colour figure can be viewed at wileyonlinelibrary.com]

where $\varepsilon = 10^{-2}, L = 50$.

The numerical solution of example 3 for $\alpha = 0.9, T = 1, L = 50, n = 20T, m = 8L, \psi(\tau) = 1 - e^{-\tau}$, and $r = 2$ using the method $P = -1$ with the NSWGL-UTS are presented in Figure 6A,B, and the nonstandard high-order L1 scheme with NUTS is shown in Figure 6C,D, respectively. Our new scheme illustrates the best performance when dealing with singularity behavior. Also, Figure 7A–D gives the solution graph of example 3 using NSWGL-UTS when $T = 1000$.

7 | CONCLUSIONS

Two numerical schemes depending on the MPEF technique have been introduced for solving the time-fractional reaction–diffusion system. The first scheme based on the NSWGL with uniform mesh provides some oscillations near $t = 0$ due to singularity behavior inherited in the system. The second approach depends on the nonstandard high-order L1 approximation for NUTS compensates these oscillations and increases the accuracy of the suggested method. Unconditional stability and convergence analysis have been derived. Some numerical illustrations have been applied to verify the theoretical studies.

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CONFLICT OF INTEREST

This work does not have any conflicts of interest.

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