Applicable Analysis and Discrete Mathematics, 1 (2007), 1–13.

Available electronically at http://pefmath.etf.bg.ac.yu

Presented at the conference: Topics in Mathematical Analysis and Graph Theory, Belgrade, September 1–4, 2006.

FRACTIONAL INTEGRALS AND DERIVATIVES IN q-CALCULUS

Predrag M. Rajković, Sladana D. Marinković, Miomir S. Stanković

We generalize the notions of the fractional q-integral and q-derivative by introducing variable lower limit of integration. We discuss some properties and their relations. Finally, we give a q-Taylor-like formula which includes fractional q-derivatives of the function.

1. INTRODUCTION

In the theory of q-calculus (see [5] and [7]), for a real parameter $q \in \mathbb{R}^+ \setminus \{1\}$, we introduce a q-real number $[a]_q$ by

$$[a]_q := \frac{1 - q^a}{1 - q} \qquad (a \in \mathbb{R}) .$$

The q-analog of the Pochhammer symbol (q-shifted factorial) is defined by:

$$(a;q)_0 = 1$$
, $(a;q)_k = \prod_{i=0}^{k-1} (1 - aq^i)$ $(k \in \mathbb{N} \cup \{\infty\})$.

Also, the q-analog of the power $(a - b)^k$ is

$$(a-b)^{(0)} = 1$$
, $(a-b)^{(k)} = \prod_{i=0}^{k-1} (a-bq^i)$ $(k \in \mathbb{N}; a, b \in \mathbb{R})$.

There is the following relationship between them:

$$(a-b)^{(n)} = a^n (b/a;q)_n \qquad (a \neq 0) .$$

²⁰⁰⁰ Mathematics Subject Classification. 41A05, 33D60.

Key Words and Phrases. Basic hypergeometric functions, q-integral, q-derivative, fractional calculus.

Their natural expansions to the reals are

$$(1) \qquad (a-b)^{(\alpha)}=a^{\alpha}\frac{(b/a;q)_{\infty}}{(q^{\alpha}b/a;q)_{\infty}}\ , \qquad (a;q)_{\alpha}=\frac{(a;q)_{\infty}}{(aq^{\alpha};q)_{\infty}} \qquad (\alpha\in\mathbb{R})\ .$$

Notice that

$$(a-b)^{(\alpha)} = a^{\alpha}(b/a;q)_{\alpha}.$$

The following formulas (see, for example, [5] and [4]) will be useful:

(2)
$$(a;q)_n = (q^{1-n}/a;q)_n (-1)^n a^n q^{\binom{n}{2}};$$

(3)
$$\frac{(aq^{-n};q)_n}{(bq^{-n};q)_n} = \frac{(q/a;q)_n}{(q/b;q)_n} \left(\frac{a}{b}\right)^n;$$

$$(a-b)^{(\alpha)} = a^{\alpha} \sum_{k=0}^{\infty} (-1)^k \begin{bmatrix} \alpha \\ k \end{bmatrix}_q q^{\binom{k}{2}} \left(\frac{b}{a}\right)^k.$$

The q-gamma function is defined by

(5)
$$\Gamma_q(x) = \frac{(q;q)_{\infty}}{(q^x;q)_{\infty}} (1-q)^{1-x} = (1-q)^{(x-1)} (1-q)^{1-x},$$

where $x \in \mathbb{R} \setminus \{0, -1, -2, \ldots\}$. Obviously,

$$\Gamma_q(x+1) = [x]_q \Gamma_q(x)$$
.

We can define q-binomial coefficients with

$$\begin{bmatrix} \alpha \\ \beta \end{bmatrix}_q = \frac{\Gamma_q(\alpha+1)}{\Gamma_q(\beta+1) \ \Gamma_q(\alpha-\beta+1)} = \frac{(q^{\beta+1};q)_\infty \ (q^{\alpha-\beta+1};q)_\infty}{(q;q)_\infty \ (q^{\alpha+1};q)_\infty}$$

 $\alpha, \beta, \alpha - \beta \in \mathbb{R} \setminus \{-1, -2, \ldots\}$. Particularly,

(6)
$$\left[\begin{matrix} \alpha \\ k \end{matrix} \right]_q = \frac{(q^{-\alpha}; q)_k}{(q; q)_k} \ (-1)^k q^{\alpha k} q^{-\binom{k}{2}} \quad (k \in \mathbb{N}).$$

The q-hypergeometric function is defined as

$$_{2}\phi_{1}\begin{pmatrix} a, & b \\ c & \end{pmatrix} q; x = \sum_{n=0}^{\infty} \frac{(a;q)_{n}(b;q)_{n}}{(c;q)_{n} (q;q)_{n}} x^{n}.$$

The famous Heine transformation formula [5] is

(7)
$$2\phi_1\binom{a, b}{c} q; x = \frac{(abx/c; q)_{\infty}}{(x; q)_{\infty}} 2\phi_1\binom{c/a, c/b}{c} q; abx/c.$$

We define a q-derivative of a function f(x) by

$$(D_q f)(x) = \frac{f(x) - f(qx)}{x - qx} \quad (x \neq 0) , \quad (D_q f)(0) = \lim_{x \to 0} (D_q f)(x)$$

and q-derivatives of higher order:

(8)
$$D_a^0 f = f$$
, $D_a^n f = D_a(D_a^{n-1} f)$ $(n = 1, 2, 3, ...)$.

For an arbitrary pair of functions u(x) and v(x) and constants $\alpha, \beta \in \mathbb{R}$, we have linearity and product rules

$$D_q(\alpha u(x) + \beta v(x)) = \alpha (D_q u)(x) + \beta (D_q v)(x),$$

$$D_q(u(x) \cdot v(x)) = u(qx)(D_q v)(x) + v(x)(D_q u)(x).$$

The q-integral is defined by

$$(I_{q,0}f)(x) = \int_{0}^{x} f(t) d_q t = x(1-q) \sum_{k=0}^{\infty} f(xq^k) q^k \quad (0 \le |q| < 1),$$

and

(9)
$$(I_{q,a}f)(x) = \int_{a}^{x} f(t) d_q t = \int_{0}^{x} f(t) d_q t - \int_{0}^{a} f(t) d_q t.$$

However, these definitions cause troubles in research as they include the points outside of the interval of integration (see [6] and 10]). In the case when the lower limit of integration is $a = xq^n$, i.e., when it is determined for some choice of x, q and positive integer n, the q-integral (9) becomes

(10)
$$\int_{xq^n}^x f(t) d_q t = x(1-q) \sum_{k=0}^{n-1} f(xq^k) q^k.$$

As for q-derivative, we can define an operator $I_{q,a}^n$ by

$$I_{q,a}^0 f = f, \qquad I_{q,a}^n f = I_{q,a} (I_{q,a}^{n-1} f) \quad (n = 1, 2, 3, \ldots) .$$

For operators defined in this manner, the following is valid:

(11)
$$(D_q I_{q,a} f)(x) = f(x), \qquad (I_{q,a} D_q f)(x) = f(x) - f(a).$$

The formula for q-integration by parts is

$$\int_a^b u(x) (D_q v)(x) d_q x = \left[u(x) v(x) \right]_a^b - \int_a^b v(qx) (D_q u)(x) d_q x.$$

W. A. Al-Salam [2] and R. P. Agarwal [1] introduced several types of fractional q-integral operators and fractional q-derivatives. Here, we will only mention the fractional q-integral with the lower limit of integration a=0, defined by

$$(I_q^{\eta,\alpha} f)(x) = \frac{x^{-(\eta+\alpha)}}{\Gamma_q(\alpha)} \int_0^x (x - tq)^{(\alpha-1)} t^{\eta} f(t) \ d_q t \qquad (\eta, \alpha \in \mathbb{R}^+).$$

On the other hand, the solution of nth order q-differential equation

$$(D_q^n y)(x) = f(x), \qquad (D_q^k y)(a) = 0 \quad (k = 0, 1, \dots, n-1),$$

can be written in the form of a multiple q-integral

$$y(x) = (I_{q,a}^n f)(x) = \int_a^x d_q t \int_a^t d_q t_{n-1} \int_a^{t_{n-1}} d_q t_{n-2} \cdots \int_a^{t_2} f(t_1) d_q t_1.$$

The reduction of the multiple q-integral to a single one was considered by AL-SALAM [3]. He thought of it as a q-analog of Cauchy's formula:

(12)
$$y(x) = (I_{q,a}^n f)(x) = \frac{1}{[n-1]_q!} \int_a^x (x-qt)^{(n-1)} f(t) \, d_q t \qquad (n \in \mathbb{N}).$$

In this paper, our purpose is to consider fractional q-integrals with the parametric lower limit of integration. After preliminaries, in the third section we define the fractional q-integral in that sense. On the basis of that, the fractional q-derivative is introduced in the fourth section. Finally, in the last section, we give a q-Taylor-like formula using these fractional q-derivatives.

2. PRELIMINARIES

We will first specify some results which are useful in the sequel and which can be proved easily.

Lemma 1. For $a, b, \alpha \in \mathbb{R}^+$ and $k, n \in \mathbb{N}$, the following properties are valid:

(13)
$$(a - bq^k)^{(\alpha)} = a^{\alpha} (1 - q^k b/a)^{(\alpha)},$$

(14)
$$\frac{(a - bq^k)^{(\alpha)}}{(a - b)^{(\alpha)}} = \frac{(q^{\alpha}b/a; q)_k}{(b/a; q)_k},$$

(15)
$$(q^n - q^k)^{(\alpha)} = 0 \quad (k \le n).$$

The next result will have an important role in proving the semigroup property of the fractional q-integral.

Lemma 2. For $\mu, \alpha, \beta \in \mathbb{R}^+$, the following identity is valid

(16)
$$\sum_{n=0}^{\infty} \frac{(1-\mu q^{1-n})^{(\alpha-1)} (1-q^{1+n})^{(\beta-1)}}{(1-q)^{(\alpha-1)} (1-q)^{(\beta-1)}} q^{\alpha n} = \frac{(1-\mu q)^{(\alpha+\beta-1)}}{(1-q)^{(\alpha+\beta-1)}}.$$

Proof. According to the formulas (1) and (3), we have

$$(1 - \mu q^{1-n})^{(\alpha-1)} = \frac{(\mu q^{1-n}; q)_{\infty}}{(\mu q^{\alpha-n}; q)_{\infty}} = \frac{(\mu q^{1-n}; q)_n (\mu q; q)_{\infty}}{(\mu q^{\alpha-n}; q)_n (\mu q^{\alpha}; q)_{\infty}}$$
$$= (1 - \mu q)^{(\alpha-1)} \frac{(\mu^{-1}; q)_n}{(\mu^{-1} q^{1-\alpha}; q)_n} q^{(1-\alpha)n}.$$

Applying the identity (14) to the expression $(1-q^{1+n})^{(\beta-1)}/(1-q)^{(\beta-1)}$, the sum on the left side of (16) can be written as

$$LS = \frac{(1 - \mu q)^{(\alpha - 1)}}{(1 - q)^{(\alpha - 1)}} \sum_{n=0}^{\infty} \frac{(q^{\beta}; q)_n}{(q; q)_n} \frac{(\mu^{-1}; q)_n}{(\mu^{-1} q^{1 - \alpha}; q)_n} \ q^{(1 - \alpha)n} q^{\alpha n}$$
$$= \frac{(1 - \mu q)^{(\alpha - 1)}}{(1 - q)^{(\alpha - 1)}} \ _2\phi_1 \binom{\mu^{-1}}{\mu^{-1} q^{1 - \alpha}} \ | \ q; q) \ .$$

Using (7), we get

$$\begin{split} LS &= \frac{(1-\mu q)^{(\alpha-1)}}{(1-q)^{(\alpha-1)}} \; \frac{(q^{\alpha+\beta};q)_{\infty}}{(q;q)_{\infty}} \; {}_{2}\phi_{1} \Big(\begin{matrix} q^{1-\alpha}, \; \mu^{-1}q^{1-\alpha-\beta} \\ \mu^{-1}q^{1-\alpha} \end{matrix} \, \Big| \; q;q^{\alpha+\beta} \Big) \\ &= \frac{(1-\mu q)^{(\alpha-1)}}{(1-q)^{(\alpha-1)}} \; \frac{1}{(1-q)^{(\alpha+\beta-1)}} \; \sum_{n=0}^{\infty} \frac{(q^{1-\alpha};q)_{n} \; (\mu^{-1}q^{1-\alpha-\beta};q)_{n}}{(q;q)_{n} \; (\mu^{-1}q^{1-\alpha};q)_{n}} \; q^{(\alpha+\beta)n} \; . \end{split}$$

According to (2) and (1), the following is valid

$$\begin{split} \frac{(\mu^{-1}q^{1-\alpha-\beta};q)_n}{(\mu^{-1}q^{1-\alpha};q)_n} &= \frac{(\mu q^{\alpha+\beta-n};q)_n}{(\mu q^{\alpha-n};q)_n} \ q^{-\beta n} = \frac{(\mu q^{\alpha+\beta-n};q)_\infty}{(\mu q^{\alpha+\beta};q)_\infty} \ \frac{(\mu q^\alpha;q)_\infty}{(\mu q^{\alpha-n};q)_\infty} \ q^{-\beta n} \\ &= \frac{(\mu q^\alpha;q)_\infty}{(\mu q^{\alpha+\beta};q)_\infty} \ \frac{(\mu q^{\alpha+\beta-n};q)_\infty}{(\mu q^{\alpha-n};q)_\infty} \ q^{-\beta n} \\ &= \frac{(\mu q^\alpha;q)_\infty}{(\mu q^{\alpha+\beta};q)_\infty} \ (1-\mu q^{\alpha+\beta-n})^{(-\beta)} \ q^{-\beta n} \,. \end{split}$$

Hence

$$LS = \frac{(1 - \mu q)^{(\alpha + \beta - 1)}}{(1 - q)^{(\alpha - 1)} (1 - q)^{(\alpha + \beta - 1)}} \sum_{n=0}^{\infty} \frac{(q^{1 - \alpha}; q)_n}{(q; q)_n} q^{\alpha n} (1 - \mu q^{\alpha + \beta - n})^{(-\beta)}.$$

If we use formulas (6) and (4) and change the order of the summation, the last sum becomes

$$\begin{split} &\sum_{n=0}^{\infty} \frac{(q^{1-\alpha};q)_n}{(q;q)_n} \ q^{\alpha n} (1-\mu q^{\alpha+\beta-n})^{(-\beta)} \\ &= \sum_{n=0}^{\infty} \begin{bmatrix} \alpha-1 \\ n \end{bmatrix}_q (-1)^n \ q^{-(\alpha-1)n} q^{\binom{n}{2}} \ q^{\alpha n} \sum_{k=0}^{\infty} (-1)^k \begin{bmatrix} -\beta \\ k \end{bmatrix}_q \ q^{\binom{k}{2}} \big(\mu q^{\alpha+\beta-n}\big)^k \\ &= \sum_{k=0}^{\infty} (-1)^k \begin{bmatrix} -\beta \\ k \end{bmatrix}_q \ q^{\binom{k}{2}} \big(\mu q^{\alpha+\beta}\big)^k \sum_{n=0}^{\infty} (-1)^n \begin{bmatrix} \alpha-1 \\ n \end{bmatrix}_q \ q^{\binom{n}{2}} \ (q^{1-k})^n \\ &= \sum_{k=0}^{\infty} (-1)^k \begin{bmatrix} -\beta \\ k \end{bmatrix}_q \ q^{\binom{k}{2}} \big(\mu q^{\alpha+\beta}\big)^k \big(1-q^{1-k}\big)^{(\alpha-1)} = (1-q)^{(\alpha-1)} \ . \end{split}$$

The last relation is valid because of $\left(1-q^{1-k}\right)^{(\alpha-1)}=0$ for $k=1,2,\ldots$. Finally, the identity holds:

$$LS = \frac{(1 - \mu q)^{(\alpha + \beta - 1)}}{(1 - q)^{(\alpha - 1)} (1 - q)^{(\alpha + \beta - 1)}} (1 - q)^{(\alpha - 1)} = \frac{(1 - \mu q)^{(\alpha + \beta - 1)}}{(1 - q)^{(\alpha + \beta - 1)}}.$$

3. THE FRACTIONAL q-INTEGRAL

In all further considerations we assume that the functions are defined in an interval (0,b) (b>0), and $a\in(0,b)$ is an arbitrary fixed point. Also, the required q-derivatives and q-integrals exist and the convergence of the series mentioned in the proofs is assumed.

Generalizing the formula (12), we can define the fractional q-integral of the Riemann-Liouville type by

(17)
$$(I_{q,a}^{\alpha}f)(x) = \frac{1}{\Gamma_q(\alpha)} \int_a^x (x - qt)^{(\alpha - 1)} f(t) \, \mathrm{d}_q t \qquad (\alpha \in \mathbb{R}^+) .$$

Using formula (4), this integral can be written as

$$(I_{q,a}^{\alpha}f)(x) = \frac{x^{\alpha-1}}{\Gamma_q(\alpha)} \sum_{k=0}^{\infty} (-1)^k \begin{bmatrix} \alpha-1\\k \end{bmatrix}_q q^{\binom{k+1}{2}} x^{-k} \int_a^x t^k f(t) \, \mathrm{d}_q t \qquad (\alpha \in \mathbb{R}^+) \, .$$

Lemma 3. For $\alpha \in \mathbb{R}^+$, the following is valid:

$$(I_{q,a}^{\alpha}f)(x) = (I_{q,a}^{\alpha+1}D_qf)(x) + \frac{f(a)}{\Gamma_q(\alpha+1)}(x-a)^{(\alpha)} \qquad (0 < a < x < b) .$$

Proof. Since the q-derivative over the variable t is

$$D_q((x-t)^{(\alpha)}) = -[\alpha]_q(x-qt)^{(\alpha-1)},$$

and using the q-integration by parts, we obtain

$$(I_{q,a}^{\alpha}f)(x) = -\frac{1}{[\alpha]_q \Gamma_q(\alpha)} \int_a^x D_q((x-t)^{(\alpha)}) f(t) \, \mathrm{d}_q t$$

$$= \frac{1}{\Gamma_q(\alpha+1)} \left((x-a)^{(\alpha)} f(a) + \int_a^x (x-qt)^{(\alpha)} (D_q f)(t) \, \mathrm{d}_q t \right)$$

$$= (I_{q,a}^{\alpha+1} D_q f)(x) + \frac{f(a)}{\Gamma_q(\alpha+1)} (x-a)^{(\alpha)} .$$

Lemma 4. For $\alpha, \beta \in \mathbb{R}^+$, the following is valid:

$$\int_{0}^{a} (x - qt)^{(\beta - 1)} (I_{q,a}^{\alpha} f)(t) d_{q} t = 0 \qquad (0 < a < x < b).$$

Proof. Using Lemma 1 and formula (10), for $n \in \mathbb{N}_0$, we have

$$\begin{split} \left(I_{q,a}^{\alpha}f\right)(aq^n) &= \frac{1}{\Gamma_q(\alpha)} \int_a^{aq^n} (aq^n - qu)^{(\alpha - 1)} f(u) d_q u \\ &= \frac{-a^{\alpha}(1 - q)}{\Gamma_q(\alpha)} \sum_{j=0}^{n-1} (q^n - q^{j+1})^{(\alpha - 1)} f(aq^j) q^j = 0 \,. \end{split}$$

Then, according to the definition of q-integral, it follows

$$\int_{0}^{a} (x - qt)^{(\beta - 1)} \left(I_{q,a}^{\alpha} f \right)(t) \, d_{q} t = a(1 - q) \sum_{n=0}^{\infty} (x - aq^{n+1})^{(\beta - 1)} \left(I_{q,a}^{\alpha} f \right)(aq^{n}) q^{n} = 0. \quad \Box$$

Theorem 5. Let $\alpha, \beta \in \mathbb{R}^+$. The q-fractional integration has the following semi-group property

$$\left(I_{a,a}^{\beta} I_{a,a}^{\alpha} f\right)(x) = \left(I_{a,a}^{\alpha+\beta} f\right)(x) \qquad (0 < a < x < b) .$$

Proof. By previous lemma, we have

$$\left(I_{q,a}^{\beta}I_{q,a}^{\alpha}f\right)(x) = \frac{1}{\Gamma_q(\beta)} \int_0^x (x - qt)^{(\beta - 1)} \left(I_{q,a}^{\alpha}f\right)(t) d_q t,$$

i.e.,

$$\left(I_{q,a}^{\beta}I_{q,a}^{\alpha}f\right)(x) = \frac{1}{\Gamma_q(\alpha)\Gamma_q(\beta)} \int_0^x (x-qt)^{(\beta-1)} \int_0^t (t-qu)^{(\alpha-1)}f(u) \,\mathrm{d}_q u
- \frac{1}{\Gamma_q(\alpha)\Gamma_q(\beta)} \int_0^x (x-qt)^{(\beta-1)} \int_0^a (t-qu)^{(\alpha-1)}f(u) \,\mathrm{d}_q u .$$

Using the result from [1],

$$\left(I_{q,0}^{\beta}I_{q,0}^{\alpha}f\right)(x) = \left(I_{q,0}^{\alpha+\beta}f\right)(x),$$

we conclude that

$$\left(I_{q,a}^{\beta}I_{q,a}^{\alpha}f\right)(x) = \left(I_{q,0}^{\alpha+\beta}f\right)(x) - \frac{1}{\Gamma_q(\alpha)\Gamma_q(\beta)} \int\limits_0^x (x-qt)^{(\beta-1)} \int\limits_0^a (t-qu)^{(\alpha-1)}f(u) \,\mathrm{d}_q u.$$

Furthermore, we can write

$$(I_{q,a}^{\beta}I_{q,a}^{\alpha}f)(x) = (I_{q,a}^{\alpha+\beta}f)(x) + \frac{1}{\Gamma_q(\alpha+\beta)} \int_0^a (x-qt)^{(\alpha+\beta-1)}f(t) d_q t$$
$$-\frac{1}{\Gamma_q(\alpha)\Gamma_q(\beta)} \int_0^x (x-qt)^{(\beta-1)} \int_0^a (t-qu)^{(\alpha-1)}f(u) d_q u,$$

wherefrom it follows

$$\left(I_{q,a}^{\beta}I_{q,a}^{\alpha}f\right)(x) = \left(I_{q,a}^{\alpha+\beta}f\right)(x) + a(1-q)\sum_{j=0}^{\infty}c_{j}f(aq^{j})q^{j},$$

with

$$c_{j} = \frac{(x - aq^{j+1})^{(\alpha+\beta-1)}}{\Gamma_{q}(\alpha+\beta)} - \frac{x(1-q)}{\Gamma_{q}(\alpha)\Gamma_{q}(\beta)} \sum_{n=0}^{\infty} (x - xq^{n+1})^{(\beta-1)} (xq^{n} - aq^{j+1})^{(\alpha-1)} q^{n}.$$

By using the formulas from Lemma 1 and (5), we get

$$c_{j} = ((1-q)x)^{\alpha+\beta-1} \times \left\{ \frac{\left(1 - \frac{a}{x}q^{j+1}\right)^{(\alpha+\beta-1)}}{(1-q)^{(\alpha+\beta-1)}} - \sum_{n=0}^{\infty} \frac{(1-q^{n+1})^{(\beta-1)}}{(1-q)^{(\beta-1)}} \frac{\left(1 - \frac{a}{x}q^{j+1-n}\right)^{(\alpha-1)}}{(1-q)^{(\alpha-1)}} q^{n\alpha} \right\}.$$

Putting $\mu = q^j a/x$ into (16), we see that $c_j = 0$ for all $j \in \mathbb{N}$, which completes the proof.

Lemma 6. For $\alpha \in \mathbb{R}^+$, $\lambda \in (-1, \infty)$, the following is valid

(18)
$$I_{q,a}^{\alpha}((x-a)^{(\lambda)}) = \frac{\Gamma_q(\lambda+1)}{\Gamma_q(\alpha+\lambda+1)} (x-a)^{(\alpha+\lambda)} \qquad (0 < a < x < b).$$

Proof. For $\lambda \neq 0$, according to the definition (17), we have

$$I_{q,a}^{\alpha}\big((x-a)^{(\lambda)}\big) = \frac{1}{\Gamma_q(\alpha)} \Big(\int\limits_0^x (x-qt)^{(\alpha-1)}(t-a)^{(\lambda)} \,\mathrm{d}_q t - \int\limits_0^a (x-qt)^{(\alpha-1)}(t-a)^{(\lambda)} \,\mathrm{d}_q t\Big).$$

Also, the following is valid:

$$\int_{0}^{a} (x - qt)^{(\alpha - 1)} (t - a)^{(\lambda)} d_{q}t = a^{\lambda + 1} (1 - q) \sum_{k=0}^{\infty} (x - aq^{k+1})^{(\alpha - 1)} (q^{k} - 1)^{(\lambda)} q^{k} = 0.$$

Therefrom, by using (16), we get

$$\int_{0}^{x} (x - qt)^{(\alpha - 1)} (t - a)^{(\lambda)} d_{q}t$$

$$= x^{\alpha + \lambda} (1 - q) \sum_{k=0}^{\infty} (1 - q^{1+k})^{(\alpha - 1)} \left(1 - \frac{a}{qx} q^{1-k} \right)^{(\lambda)} q^{(\lambda + 1)k}$$

$$= (1 - q) \frac{(1 - q)^{(\alpha - 1)} (1 - q)^{(\lambda)}}{(1 - q)^{(\alpha + \lambda)}} (x - a)^{(\alpha + \lambda)}.$$

Using (5), we obtain the required formula.

Particularly, for $\lambda = 0$, using a q-integration by parts, we have

$$(I_{q,a}^{\alpha}\mathbf{1})(x) = \frac{1}{\Gamma_q(\alpha)} \int_a^x (x - qt)^{(\alpha - 1)} d_q t = \frac{1}{\Gamma_q(\alpha)} \int_a^x \frac{D_q((x - t)^{(\alpha)})}{-[\alpha]_q} d_q t$$
$$= \frac{-1}{\Gamma_q(\alpha + 1)} \int_a^x D_q((x - t)^{(\alpha)}) d_q t = \frac{1}{\Gamma_q(\alpha + 1)} (x - a)^{(\alpha)}. \qquad \Box$$

4. THE FRACTIONAL q-DERIVATIVE

We define the fractional q-derivative by

(19)
$$(D_{q,a}^{\alpha}f)(x) = \begin{cases} (I_{q,a}^{-\alpha}f)(x), & \alpha < 0 \\ f(x), & \alpha = 0 \\ (D_{q}^{\lceil \alpha \rceil}I_{q,a}^{\lceil \alpha \rceil - \alpha}f)(x), & \alpha > 0, \end{cases}$$

where $[\alpha]$ denotes the smallest integer greater or equal to α .

Notice that $(D_{q,a}^{\alpha}f)(x)$ has subscript a to emphasize that it depends on the lower limit of integration used in definition (19). Since $\lceil \alpha \rceil$ is a positive integer for $\alpha \in \mathbb{R}^+$, then for $(D_q^{\lceil \alpha \rceil}f)(x)$ we apply definition (8).

Lemma 7. For $\alpha \in \mathbb{R} \setminus \mathbb{N}_0$, the following is valid:

$$(D_q D_{q,a}^{\alpha} f)(x) = (D_{q,a}^{\alpha+1} f)(x) \qquad (0 < a < x < b) .$$

Proof. We will consider three cases. For $\alpha \leq -1$, according to Theorem 5, we have

$$(D_q D_{q,a}^{\alpha} f)(x) = (D_q I_{q,a}^{-\alpha} f)(x) = (D_q I_{q,a}^{1-\alpha-1} f)(x)$$

$$= (D_q I_{q,a} I_{q,a}^{-\alpha-1} f)(x) = (I_{q,a}^{-(\alpha+1)} f)(x) = (D_{q,a}^{\alpha+1} f)(x).$$

In the case $-1 < \alpha < 0$, i.e., $0 < \alpha + 1 < 1$, we obtain

$$\left(D_q D_{q,a}^\alpha f\right)(x) = \left(D_q I_{q,a}^{-\alpha} f\right)(x) = \left(D_q I_{q,a}^{1-(\alpha+1)} f\right)(x) = \left(D_{q,a}^{\alpha+1} f\right)(x).$$

For $\alpha > 0$, we get

$$(D_q D_{q,a}^{\alpha} f)(x) = (D_q D_q^{\lceil \alpha \rceil} I_{q,a}^{\lceil \alpha \rceil - \alpha} f)(x) = (D_q^{\lceil \alpha \rceil + 1} I_{q,a}^{\lceil \alpha \rceil - \alpha} f)(x) = (D_{q,a}^{\alpha + 1} f)(x). \quad \Box$$

Theorem 8. For $\alpha \in \mathbb{R} \setminus \mathbb{N}_0$, the following is valid:

$$(D_q D_{q,a}^{\alpha} f)(x) - (D_{q,a}^{\alpha} D_q f)(x) = \frac{f(a)}{\Gamma_q(-\alpha)} (x - a)^{(-\alpha - 1)} \quad (0 < a < x < b) .$$

Proof. We will use formulas (11), Theorem 5, and Lemma 6, to prove the statement. Let us consider two cases. If $\alpha < 0$, then

$$\begin{split} (D_q D_{q,a}^{\alpha} f)(x) &= (D_q I_{q,a}^{-\alpha} f)(x) = D_q I_{q,a}^{-\alpha} \left((I_{q,a} D_q f)(x) + f(a) \right) \\ &= (D_q I_{q,a}^{-\alpha} I_{q,a} D_q f)(x) + f(a) (D_q I_{q,a}^{-\alpha} \mathbf{1})(x) \\ &= (D_q I_{q,a}^{-\alpha+1} D_q f)(x) + f(a) D_q \left(\frac{(x-a)^{(-\alpha)}}{\Gamma_q (-\alpha+1)} \right) \\ &= (D_q I_{q,a} I_{q,a}^{-\alpha} D_q f)(x) + f(a) \frac{[-\alpha]_q (x-a)^{(-\alpha-1)}}{\Gamma_q (-\alpha+1)} \\ &= (D_{q,a}^{\alpha} D_q f)(x) + \frac{f(a)}{\Gamma_q (-\alpha)} (x-a)^{(-\alpha-1)}. \end{split}$$

If $\alpha > 0$, there exists $l \in \mathbb{N}_0$, such that $\alpha \in (l, l+1)$. Then, applying a similar procedure, we get

$$\begin{split} (D_q D_{q,a}^{\alpha} f)(x) &= (D_q D_q^{l+1} I_{q,a}^{l+1-\alpha} f)(x) \\ &= D_q^{l+2} I_{q,a}^{l+1-\alpha} \left((I_{q,a} D_q f)(x) + f(a) \right) \\ &= (D_q^{l+1} D_q I_{q,a} I_{q,a}^{l+1-\alpha} D_q f)(x) + \frac{f(a)}{\Gamma_q (l+2-\alpha)} D_q^{l+1} \left((x-a)^{(l+1-\alpha)} \right) \\ &= (D_{q,a}^{\alpha} D_q f)(x) + \frac{f(a)}{\Gamma_q (-\alpha)} (x-a)^{(-\alpha-1)}. \end{split}$$

5. THE FRACTIONAL q-TAYLOR-LIKE FORMULA

Many authors tried to generalize the ordinary TAYLOR formula in different manners. The use of the fractional calculus is of special interest in that area (see, for example [11] and [8]). Here, we will present one more generalization, based on the use of the fractional q-derivatives.

Lemma 9. Let f(x) be a function defined on an interval (0,b) and $\alpha \in \mathbb{R}^+$. Then the following is valid:

$$\left(D^{\alpha}_{q,a}I^{\alpha}_{q,a}f\right)(x) = f(x) \qquad (0 < a < x < b) \ .$$

Proof. For $\alpha > 0$, we have

$$\left(D_{q,a}^{\alpha}I_{q,a}^{\alpha}f\right)(x) = \left(D_{q}^{\lceil\alpha\rceil}I_{q,a}^{\lceil\alpha\rceil-\alpha}I_{q,a}^{\alpha}f\right)(x) = \left(D_{q}^{\lceil\alpha\rceil}I_{q,a}^{\lceil\alpha\rceil-\alpha+\alpha}f\right)(x) \\
= \left(D_{q}^{\lceil\alpha\rceil}I_{q,a}^{\lceil\alpha\rceil}f\right)(x) = f(x).$$

Lemma 10. Let $\alpha \in (0,1)$. Then

$$(I_{a,a}^{\alpha}D_{a,a}^{\alpha}f)(x) = f(x) + K(a)(x-a)^{(\alpha-1)} \qquad (0 < a < x < b),$$

where K(a) does not depend on x.

Proof. Let

$$A(x) = \left(I_{q,a}^{\alpha} D_{q,a}^{\alpha} f\right)(x) - f(x).$$

Applying $D_{q,a}^{\alpha}$ to the both sides of the above expression, and using Lemma 9, we get

$$\begin{split} (D_{q,a}^{\alpha}A)(x) &= \left(D_{q,a}^{\alpha}I_{q,a}^{\alpha}D_{q,a}^{\alpha}f\right)(x) - D_{q,a}^{\alpha}f(x) \\ &= \left(\left(D_{q,a}^{\alpha}I_{q,a}^{\alpha}\right)D_{q,a}^{\alpha}f\right)(x) - D_{q,a}^{\alpha}f(x) = 0 \,. \end{split}$$

On the other hand, according to Lemma 6, we obtain

$$D_{q,a}^{\alpha}((x-a)^{(\alpha-1)}) = D_q I_{q,a}^{1-\alpha}((x-a)^{(\alpha-1)}) = (D_q \mathbf{1})(x) = 0$$

Hence, we conclude that A(x) is a function of the form

$$A(x) = K(a)(x-a)^{(\alpha-1)}.$$

Lemma 11. Let $0 < a \le c < x < b$ and $\alpha \in (0,1)$. Then the following is valid:

$$(I_{q,c}^{\alpha+k}D_{q,a}^{\alpha+k}f)(x) = \frac{(x-c)^{(\alpha+k)}}{\Gamma_q(\alpha+k+1)}(D_{q,a}^{\alpha+k}f)(c) + (I_{q,c}^{\alpha+k+1}D_{q,a}^{\alpha+k+1}f)(x), \quad (k \in \mathbb{N}_0).$$

Proof. According to Lemma 3 and Lemma 4, we have

$$(I_{q,c}^{\alpha+k}D_{q,a}^{\alpha+k}f)(x) = (I_{q,c}^{\alpha+k+1}D_qD_{q,a}^{\alpha+k}f)(x) + \frac{(D_{q,a}^{\alpha+k}f)(c)}{\Gamma_q(\alpha+k+1)}(x-c)^{(\alpha+k)}$$

$$= \frac{(D_{q,a}^{\alpha+k}f)(c)}{\Gamma_q(\alpha+k+1)}(x-c)^{(\alpha+k)} + (I_{q,c}^{\alpha+k+1}D_{q,a}^{\alpha+k+1}f)(x). \quad \Box$$

Now, we are ready to prove a Taylor type formula with fractional q-derivatives, which is the main result of this section.

Theorem 12. Let f(x) be defined on (0,b) and $\alpha \in (0,1)$. For 0 < a < c < x < b, the following is true:

(20)
$$f(x) = \sum_{k=0}^{n-1} \frac{(D_{q,a}^{\alpha+k}f)(c)}{\Gamma_q(\alpha+k+1)} (x-c)^{(\alpha+k)} + R_n(f),$$

with $R_n(f) = R_0(f) - K(a)(x-a)^{(\alpha-1)} + E_n(f)$, where

$$R_0(f) = \frac{1}{\Gamma_q(\alpha)} \int_a^c (x - qt)^{(\alpha - 1)} (D_{q,a}^{\alpha} f)(t) d_q t ,$$

and $E_n(f)$ can be represented in either of the following forms:

(21)
$$E_n(f) = (I_{q,c}^{\alpha+n} D_{q,a}^{\alpha+n} f)(x),$$

(22)
$$E_n(f) = \frac{(D_{q,a}^{\alpha+n}f)(\xi)}{\Gamma_q(\alpha+n+1)} (x-c)^{(\alpha+n)} \quad (c < \xi < x).$$

Proof. We will deduce the proof of (21) by mathematical induction. Since

$$(I_{q,a}^{\alpha}D_{q,a}^{\alpha}f)(x) = \frac{1}{\Gamma_q(\alpha)} \int_a^c (x - qt)^{(\alpha - 1)} (D_{q,a}^{\alpha}f)(t) \, \mathrm{d}_q t + (I_{q,c}^{\alpha}D_{q,a}^{\alpha}f)(x),$$

using Lemma 10, we obtain

$$f(x) = (I_{q,c}^{\alpha} D_{q,a}^{\alpha} f)(x) + R_0(f) - K(a)(x-a)^{(\alpha-1)}.$$

According to Lemma 11, for k = 0, we have

$$(I_{q,c}^{\alpha}D_{q,a}^{\alpha}f)(x) = \frac{(D_{q,a}^{\alpha}f)(c)}{\Gamma_{q}(\alpha+1)}(x-c)^{(\alpha)} + (I_{q,c}^{\alpha+1}D_{q,a}^{\alpha+1}f)(x)$$
$$= \frac{(D_{q,a}^{\alpha}f)(c)}{\Gamma_{q}(\alpha+1)}(x-c)^{(\alpha)} + E_{1}(f),$$

which completes the expression for $R_1(f)$ and proves (21) for n = 1. Assume that (21) is valid for any $n \in \mathbb{N}$. Then, again from Lemma 11, the following holds:

$$E_n(f) = (I_{q,c}^{\alpha+n} D_{q,a}^{\alpha+n} f)(x) = \frac{(D_{q,a}^{\alpha+n} f)(c)}{\Gamma_q(\alpha+n+1)} (x-c)^{(\alpha+n)} + (I_{q,c}^{\alpha+n+1} D_{q,a}^{\alpha+n+1} f)(x)$$
$$= \frac{(D_{q,a}^{\alpha+n} f)(c)}{\Gamma_q(\alpha+n+1)} (x-c)^{(\alpha+n)} + E_{n+1}(f).$$

Hence the formula (21) is valid for n+1. So, it is valid for each $n \in \mathbb{N}$.

The second form of remainder, (22), can be obtained by using a mean-value theorem for q-integrals [9]. Indeed, there exists $\xi \in (c, x)$, such that

$$E_{n}(f) = (I_{q,c}^{\alpha+n} D_{q,a}^{\alpha+n} f)(x) = \frac{1}{\Gamma_{q}(\alpha+n)} \int_{c}^{x} (x - qt)^{(\alpha+n-1)} \left(D_{q,a}^{\alpha+n} f\right)(t) d_{q}t$$

$$= \frac{(D_{q,a}^{\alpha+n} f)(\xi)}{\Gamma_{q}(\alpha+n)} \int_{c}^{x} (x - qt)^{(\alpha+n-1)} d_{q}t = \frac{(D_{q,a}^{\alpha+n} f)(\xi)}{\Gamma_{q}(\alpha+n)} (I_{q,c}^{\alpha+n} \mathbf{1})(x)$$

$$= \frac{(D_{q,a}^{\alpha+n} f)(\xi)}{\Gamma_{q}(\alpha+n+1)} (x - c)^{(\alpha+n)}.$$

Acknowledgements. We are grateful to the referees for helpful remarks.

This work was supported by Ministry of Science, Technology and Development of Republic Serbia, through the project No 144023 and No 144013.

REFERENCES

- 1. R. P. Agarwal: Certain fractional q-integrals and q-derivatives. Proc. Camb. Phil. Soc., 66 (1969), 365–370.
- 2. W. A. Al-Salam: Some fractional q-integrals and q-derivatives. Proc. Edin. Math. Soc., 15 (1966), 135–140.
- 3. W. A. Al-Salam: q-Analogues of Cauchy's Formulas. Proc. Amer. Math. Soc., 17, No. 3 (1966), 616–621.
- 4. W. A. Al-Salam, A. Verma: A fractional Leibniz q-formula. Pacific Journal of Mathematics, **60**, No. 2 (1975), 1–9.

- 5. G. Gasper, M. Rahman: Basic Hypergeometric Series, 2nd ed. Encyclopedia of Mathematics and its Applications, 96, Cambridge University Press, Cambridge, 2004.
- 6. H. GAUCHMAN: *Integral inequalities in q-calculus*. Computers and Mathematics with Applications, vol. 47, (2004), 281–300.
- 7. W. Hahn: "Lineare Geometrische Differenzengleichungen", 169 Berichte der Mathematisch-Statistischen Section im Forschungszentrum Graz, 1981.
- 8. M. E. H. ISMAIL, D. STANTON: q-Taylor theorems, polynomial expansions, and interpolation of entier functions. J. Approx. Theory, 123 (2003), 125-146.
- 9. P. M. RAJKOVIĆ, M. S. STANKOVIĆ, S. D. MARINKOVIĆ: Mean value theorems in q-calculus. Matematički vesnik, **54** (2002), 171–178.
- M. S. Stanković, P. M. Rajković, S. D. Marinković: Inequalities which includes q-integrals. Bull. Acad. Serbe Sci. Arts, Cl. Sci. Math. Natur., Sci. Math., 31 (2006), 137–146.
- 11. J. J. TRUJJILO, M. RIVERO, B. BONILLA: On a Riemann-Liouville generalized Taylor's formula. Jour. Math. Analysis and Applications, 231 (1999), 255–265.

University of Niš, Serbia Predrag M. Rajković

Department of Mathematics,

Faculty of Mechanical Engineering

E-mail: pecar@masfak.ni.ac.yu

Slađana D. Marinković Department of Mathematics, Faculty of Electronic Engineering E-mail: sladjana@elfak.ni.ac.yu

Miomir S. Stanković Department of Mathematics, Faculty of Occupational Safety

E-mail: miomir.stankovic@gmail.com

(Received October 30, 2006)