

# Study of Four Types of Matrix Fractional Integrals

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**Abstract:** In this paper, based on Jumarie's modified Riemann-Liouville (R-L) fractional integral and a new multiplication of fractional analytic functions, we study four types of matrix fractional integrals. Using some methods, we can evaluate these four types of matrix fractional integrals. Moreover, our results are generalizations of classical calculus results.

**Keywords:** Jumarie's modified R-L fractional integral, new multiplication, fractional analytic functions, matrix fractional integrals.

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## I. INTRODUCTION

Fractional calculus belongs to the field of mathematical analysis, involving the research and applications of arbitrary order integrals and derivatives. Fractional calculus originated from a problem put forward by L'Hospital and Leibniz in 1695. Therefore, the history of fractional calculus was formed more than 300 years ago, and fractional calculus and classical calculus have almost the same long history. Since then, fractional calculus has attracted the attention of many contemporary great mathematicians, such as N. H. Abel, M. Caputo, L. Euler, J. Fourier, A. K. Grunwald, J. Hadamard, G. H. Hardy, O. Heaviside, H. J. Holmgren, P. S. Laplace, G. W. Leibniz, A. V. Letnikov, J. Liouville, B. Riemann, M. Riesz, and H. Weyl. With the efforts of researchers, the theory of fractional calculus and its applications have developed rapidly. On the other hand, fractional calculus has wide applications in physics, mechanics, electrical engineering, viscoelasticity, biology, control theory, dynamics, economics, and other fields [1-16].

However, the definition of fractional derivative is not unique. Commonly used definitions include Riemann-Liouville (R-L) fractional derivative, Caputo fractional derivative, Grunwald-Letnikov (G-L) fractional derivative, Jumarie's modified R-L fractional derivative [17-21]. Because Jumarie type of R-L fractional derivative helps to avoid non-zero fractional derivative of constant function, it is easier to use this definition to connect fractional calculus with classical calculus.

In this paper, based on Jumarie type of R-L fractional integral and a new multiplication of fractional analytic functions, we study the following four types of matrix fractional integrals:

$$\begin{aligned} &({}_0I_x^\alpha)[\cos_\alpha(\cosh_\alpha(rAx^\alpha))], \\ &({}_0I_x^\alpha)[\cos_\alpha(\sinh_\alpha(rAx^\alpha))], \\ &({}_0I_x^\alpha)[\sin_\alpha(\cosh_\alpha(rAx^\alpha))], \\ &({}_0I_x^\alpha)[\sin_\alpha(\sinh_\alpha(rAx^\alpha))], \end{aligned}$$

where  $0 < \alpha \leq 1$ ,  $r$  is a real number,  $A$  is a real matrix, and  $A$  is invertible. Using some methods, we can evaluate these four types of matrix fractional integrals. In fact, our results are generalizations of classical calculus results.

## II. PRELIMINARIES

At first, we introduce the fractional calculus used in this paper.

**Definition 2.1** ([22]): Let  $0 < \alpha \leq 1$ , and  $x_0$  be a real number. The Jumarie’s modified Riemann-Liouville (R-L)  $\alpha$ -fractional derivative is defined by

$$({}_{x_0}D_x^\alpha)[f(x)] = \frac{1}{\Gamma(1-\alpha)} \frac{d}{dx} \int_{x_0}^x \frac{f(t)-f(x_0)}{(x-t)^\alpha} dt, \tag{1}$$

And the Jumarie type of Riemann-Liouville  $\alpha$ -fractional integral is defined by

$$({}_{x_0}I_x^\alpha)[f(x)] = \frac{1}{\Gamma(\alpha)} \int_{x_0}^x \frac{f(t)}{(x-t)^{1-\alpha}} dt, \tag{2}$$

where  $\Gamma(\ )$  is the gamma function.

In the following, some properties of Jumarie type of R-L fractional derivative are introduced.

**Proposition 2.2** ([23]): If  $\alpha, \beta, x_0, c$  are real numbers and  $\beta \geq \alpha > 0$ , then

$$({}_{x_0}D_x^\alpha)[(x - x_0)^\beta] = \frac{\Gamma(\beta+1)}{\Gamma(\beta-\alpha+1)} (x - x_0)^{\beta-\alpha}, \tag{3}$$

and

$$({}_{x_0}D_x^\alpha)[c] = 0. \tag{4}$$

Next, we introduce the definition of fractional analytic function.

**Definition 2.3** ([24]): If  $x, x_0$ , and  $a_n$  are real numbers for all  $n$ ,  $x_0 \in (a, b)$ , and  $0 < \alpha \leq 1$ . If the function  $f_\alpha: [a, b] \rightarrow R$  can be expressed as an  $\alpha$ -fractional power series, i.e.,  $f_\alpha(x^\alpha) = \sum_{n=0}^\infty \frac{a_n}{\Gamma(n\alpha+1)} (x - x_0)^{n\alpha}$  on some open interval containing  $x_0$ , then we say that  $f_\alpha(x^\alpha)$  is  $\alpha$ -fractional analytic at  $x_0$ . Furthermore, if  $f_\alpha: [a, b] \rightarrow R$  is continuous on closed interval  $[a, b]$  and it is  $\alpha$ -fractional analytic at every point in open interval  $(a, b)$ , then  $f_\alpha$  is called an  $\alpha$ -fractional analytic function on  $[a, b]$ .

In the following, we introduce a new multiplication of fractional analytic functions.

**Definition 2.4** ([25]): Let  $0 < \alpha \leq 1$ , and  $x_0$  be a real number. If  $f_\alpha(x^\alpha)$  and  $g_\alpha(x^\alpha)$  are two  $\alpha$ -fractional analytic functions defined on an interval containing  $x_0$ ,

$$f_\alpha(x^\alpha) = \sum_{n=0}^\infty \frac{a_n}{\Gamma(n\alpha+1)} (x - x_0)^{n\alpha}, \tag{5}$$

$$g_\alpha(x^\alpha) = \sum_{n=0}^\infty \frac{b_n}{\Gamma(n\alpha+1)} (x - x_0)^{n\alpha}. \tag{6}$$

Then we define

$$\begin{aligned} & f_\alpha(x^\alpha) \otimes_\alpha g_\alpha(x^\alpha) \\ &= \sum_{n=0}^\infty \frac{a_n}{\Gamma(n\alpha+1)} (x - x_0)^{n\alpha} \otimes_\alpha \sum_{m=0}^\infty \frac{b_m}{\Gamma(m\alpha+1)} (x - x_0)^{m\alpha} \\ &= \sum_{n=0}^\infty \frac{1}{\Gamma(n\alpha+1)} \left( \sum_{m=0}^n \binom{n}{m} a_{n-m} b_m \right) (x - x_0)^{n\alpha}. \end{aligned} \tag{7}$$

Equivalently,

$$\begin{aligned} & f_\alpha(x^\alpha) \otimes_\alpha g_\alpha(x^\alpha) \\ &= \sum_{n=0}^\infty \frac{a_n}{n!} \left( \frac{1}{\Gamma(\alpha+1)} (x - x_0)^\alpha \right)^{\otimes_\alpha n} \otimes_\alpha \sum_{n=0}^\infty \frac{b_n}{n!} \left( \frac{1}{\Gamma(\alpha+1)} (x - x_0)^\alpha \right)^{\otimes_\alpha n} \\ &= \sum_{n=0}^\infty \frac{1}{n!} \left( \sum_{m=0}^n \binom{n}{m} a_{n-m} b_m \right) \left( \frac{1}{\Gamma(\alpha+1)} (x - x_0)^\alpha \right)^{\otimes_\alpha n}. \end{aligned} \tag{8}$$

**Definition 2.5** ([26]): If  $0 < \alpha \leq 1$ , and  $f_\alpha(x^\alpha)$ ,  $g_\alpha(x^\alpha)$  are two  $\alpha$ -fractional analytic functions defined on an interval containing  $x_0$ ,

$$f_\alpha(x^\alpha) = \sum_{n=0}^{\infty} \frac{a_n}{\Gamma(n\alpha+1)} (x - x_0)^{n\alpha} = \sum_{n=0}^{\infty} \frac{a_n}{n!} \left( \frac{1}{\Gamma(\alpha+1)} (x - x_0)^\alpha \right)^{\otimes n}, \tag{9}$$

$$g_\alpha(x^\alpha) = \sum_{n=0}^{\infty} \frac{b_n}{\Gamma(n\alpha+1)} (x - x_0)^{n\alpha} = \sum_{n=0}^{\infty} \frac{b_n}{n!} \left( \frac{1}{\Gamma(\alpha+1)} (x - x_0)^\alpha \right)^{\otimes n}. \tag{10}$$

The compositions of  $f_\alpha(x^\alpha)$  and  $g_\alpha(x^\alpha)$  are defined by

$$(f_\alpha \circ g_\alpha)(x^\alpha) = f_\alpha(g_\alpha(x^\alpha)) = \sum_{n=0}^{\infty} \frac{a_n}{n!} (g_\alpha(x^\alpha))^{\otimes n}, \tag{11}$$

and

$$(g_\alpha \circ f_\alpha)(x^\alpha) = g_\alpha(f_\alpha(x^\alpha)) = \sum_{n=0}^{\infty} \frac{b_n}{n!} (f_\alpha(x^\alpha))^{\otimes n}. \tag{12}$$

**Definition 2.6** ([27]): If  $0 < \alpha \leq 1$ ,  $x$  is a real number, and  $A$  is a matrix. Then the matrix  $\alpha$ -fractional exponential function is defined by

$$E_\alpha(Ax^\alpha) = \sum_{n=0}^{\infty} A^n \frac{x^{n\alpha}}{\Gamma(n\alpha+1)} = \sum_{n=0}^{\infty} \frac{1}{n!} \left( A \frac{1}{\Gamma(\alpha+1)} x^\alpha \right)^{\otimes n}. \tag{13}$$

And the matrix  $\alpha$ -fractional cosine and matrix  $\alpha$ -fractional sine function are defined as follows:

$$\cos_\alpha(Ax^\alpha) = \sum_{n=0}^{\infty} A^{2n} \frac{(-1)^n x^{2n\alpha}}{\Gamma(2n\alpha+1)} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} \left( A \frac{1}{\Gamma(\alpha+1)} x^\alpha \right)^{\otimes 2n}, \tag{14}$$

and

$$\sin_\alpha(Ax^\alpha) = \sum_{n=0}^{\infty} A^{2n+1} \frac{(-1)^n x^{(2n+1)\alpha}}{\Gamma((2n+1)\alpha+1)} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \left( A \frac{1}{\Gamma(\alpha+1)} x^\alpha \right)^{\otimes (2n+1)}. \tag{15}$$

In addition, the matrix  $\alpha$ -fractional hyperbolic cosine and hyperbolic sine function are defined as follows:

$$\cosh_\alpha(Ax^\alpha) = \frac{1}{2} [E_\alpha(Ax^\alpha) + E_\alpha(-Ax^\alpha)] = \sum_{n=0}^{\infty} A^{2n} \frac{x^{2n\alpha}}{\Gamma(2n\alpha+1)} = \sum_{n=0}^{\infty} \frac{1}{(2n)!} \left( A \frac{1}{\Gamma(\alpha+1)} x^\alpha \right)^{\otimes 2n}, \tag{16}$$

and

$$\sinh_\alpha(Ax^\alpha) = \frac{1}{2} [E_\alpha(Ax^\alpha) - E_\alpha(-Ax^\alpha)] = \sum_{n=0}^{\infty} A^{2n+1} \frac{x^{(2n+1)\alpha}}{\Gamma((2n+1)\alpha+1)} = \sum_{n=0}^{\infty} \frac{1}{(2n+1)!} \left( A \frac{1}{\Gamma(\alpha+1)} x^\alpha \right)^{\otimes (2n+1)}. \tag{17}$$

**Definition 2.7** ([27]): Let  $0 < \alpha \leq 1$ , and  $f_\alpha(x^\alpha)$ ,  $g_\alpha(x^\alpha)$  be two  $\alpha$ -fractional analytic functions. Then  $(f_\alpha(x^\alpha))^{\otimes n} = f_\alpha(x^\alpha) \otimes_\alpha \dots \otimes_\alpha f_\alpha(x^\alpha)$  is called the  $n$ th power of  $f_\alpha(x^\alpha)$ .

**Theorem 2.8** (fractional binomial theorem): If  $0 < \alpha \leq 1$ ,  $m$  is a positive integer and  $f_\alpha(x^\alpha)$ ,  $g_\alpha(x^\alpha)$  are two  $\alpha$ -fractional analytic functions. Then

$$[f_\alpha(x^\alpha) + g_\alpha(x^\alpha)]^{\otimes m} = \sum_{k=0}^m \binom{m}{k} (f_\alpha(x^\alpha))^{\otimes (m-k)} \otimes_\alpha (g_\alpha(x^\alpha))^{\otimes k}, \tag{18}$$

where  $\binom{m}{k} = \frac{m!}{k!(m-k)!}$ .

### III. MAIN RESULTS

In this section, we evaluate four types of matrix fractional integrals. At first, a lemma is needed.

**Lemma 3.1:** If  $0 < \alpha \leq 1$ ,  $m$  is a non-negative integer,  $r$  is a real number, and  $A$  is a real matrix, then

$$[\cosh_\alpha(rAx^\alpha)]^{\otimes m} = \frac{1}{2^m} \sum_{k=0}^m \binom{m}{k} [E_\alpha((m-2k)rAx^\alpha)], \tag{19}$$

$$[\sinh_{\alpha}(rAx^{\alpha})]^{\otimes_{\alpha} m} = \frac{1}{2^m} \sum_{k=0}^m \binom{m}{k} (-1)^k [E_{\alpha}((m-2k)rAx^{\alpha})]. \tag{20}$$

**Proof**  $[\cosh_{\alpha}(rAx^{\alpha})]^{\otimes_{\alpha} m}$

$$\begin{aligned} &= \left[ \frac{1}{2} [E_{\alpha}(rAx^{\alpha}) + E_{\alpha}(-rAx^{\alpha})] \right]^{\otimes_{\alpha} m} \\ &= \frac{1}{2^m} \sum_{k=0}^m \binom{m}{k} [E_{\alpha}(rAx^{\alpha})]^{\otimes_{\alpha} (m-k)} \otimes_{\alpha} [E_{\alpha}(-rAx^{\alpha})]^{\otimes_{\alpha} k} \quad (\text{by fractional binomial theorem}) \\ &= \frac{1}{2^m} \sum_{k=0}^m \binom{m}{k} [E_{\alpha}((m-2k)rAx^{\alpha})]. \end{aligned}$$

And

$$\begin{aligned} &[\sinh_{\alpha}(rAx^{\alpha})]^{\otimes_{\alpha} m} \\ &= \left[ \frac{1}{2} [E_{\alpha}(rAx^{\alpha}) - E_{\alpha}(-rAx^{\alpha})] \right]^{\otimes_{\alpha} m} \\ &= \frac{1}{2^m} \sum_{k=0}^m \binom{m}{k} [E_{\alpha}(rAx^{\alpha})]^{\otimes_{\alpha} (m-k)} \otimes_{\alpha} [-E_{\alpha}(-rAx^{\alpha})]^{\otimes_{\alpha} k} \quad (\text{by fractional binomial theorem}) \\ &= \frac{1}{2^m} \sum_{k=0}^m \binom{m}{k} (-1)^k [E_{\alpha}((m-2k)rAx^{\alpha})]. \quad \text{q.e.d.} \end{aligned}$$

**Theorem 3.2:** If  $0 < \alpha \leq 1$ ,  $r$  is a real number,  $r \neq 0$ , and  $A$  is a real invertible matrix, then

$$\begin{aligned} &({}_0I_x^{\alpha})[\cos_{\alpha}(rA\cosh_{\alpha}(x^{\alpha}))] \\ &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^{\alpha} \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2 \cdot 2^{2n}} + \frac{1}{r} A^{-1} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{\substack{k=0 \\ k \neq n}}^{2n} \binom{2n}{k} \frac{1}{2^{n-2k}} E_{\alpha}((2n-2k)rAx^{\alpha}), \end{aligned} \tag{21}$$

$$\begin{aligned} &({}_0I_x^{\alpha})[\cos_{\alpha}(\sinh_{\alpha}(rAx^{\alpha}))] \\ &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^{\alpha} \cdot \sum_{n=0}^{\infty} \frac{1}{(n!)^2 \cdot 2^{2n}} + \frac{1}{r} A^{-1} \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{\substack{k=0 \\ k \neq n}}^{2n} \binom{2n}{k} (-1)^k \frac{1}{2^{n-2k}} E_{\alpha}((2n-2k)rAx^{\alpha}), \end{aligned} \tag{22}$$

$$\begin{aligned} &({}_0I_x^{\alpha})[\sin_{\alpha}(\cosh_{\alpha}(rAx^{\alpha}))] \\ &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^{\alpha} \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \binom{2n+1}{\frac{n+1}{2}} + \frac{1}{r} A^{-1} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{\substack{k=0 \\ k \neq \frac{n+1}{2}}}^{2n} \binom{2n+1}{k} \frac{1}{2^{n+1-2k}} E_{\alpha}((2n+1-2k)rAx^{\alpha}), \end{aligned}$$

(23)

$$\begin{aligned} &({}_0I_x^{\alpha})[\sin_{\alpha}(\sinh_{\alpha}(rAx^{\alpha}))] \\ &= \\ &I \cdot \frac{1}{\Gamma(\alpha+1)} x^{\alpha} \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \binom{2n+1}{\frac{n+1}{2}} (-1)^{\frac{n+1}{2}} + \frac{1}{r} A^{-1} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{\substack{k=0 \\ k \neq \frac{n+1}{2}}}^{2n} \binom{2n+1}{k} (-1)^k \frac{1}{2^{n+1-2k}} E_{\alpha}((2n+1-2k)rAx^{\alpha}). \end{aligned} \tag{24}$$

**Proof**  $({}_0I_x^{\alpha})[\cos_{\alpha}(\cosh_{\alpha}(rAx^{\alpha}))]$

$$= ({}_0I_x^{\alpha}) \left[ \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} (\cosh_{\alpha}(rAx^{\alpha}))^{\otimes_{\alpha} 2n} \right]$$

$$\begin{aligned}
 &= ({}_0I_x^\alpha) \left[ \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{k=0}^{2n} \binom{2n}{k} [E_\alpha((2n-2k)rAx^\alpha)] \right] \quad (\text{by Lemma 3.1}) \\
 &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{k=0}^{2n} \binom{2n}{k} ({}_0I_x^\alpha) [E_\alpha((2n-2k)rAx^\alpha)] \\
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \binom{2n}{n} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{\substack{k=0 \\ k \neq n}}^{2n} \binom{2n}{k} ({}_0I_x^\alpha) [E_\alpha((2n-2k)rAx^\alpha)] \\
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2 \cdot 2^{2n}} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{\substack{k=0 \\ k \neq n}}^{2n} \binom{2n}{k} \frac{1}{2^{n-2k} r} A^{-1} E_\alpha((2n-2k)rAx^\alpha) \\
 &= I \frac{1}{\Gamma(\alpha+1)} x^\alpha \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2 \cdot 2^{2n}} + \frac{1}{r} A^{-1} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{\substack{k=0 \\ k \neq n}}^{2n} \binom{2n}{k} \frac{1}{2^{n-2k}} E_\alpha((2n-2k)rAx^\alpha). \\
 &({}_0I_x^\alpha) [\cos_\alpha(\sinh_\alpha(rAx^\alpha))] \\
 &= ({}_0I_x^\alpha) \left[ \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} (\sinh_\alpha(rAx^\alpha))^{\otimes_\alpha 2n} \right] \\
 &= ({}_0I_x^\alpha) \left[ \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{k=0}^{2n} \binom{2n}{k} (-1)^k [E_\alpha((2n-2k)rAx^\alpha)] \right] \quad (\text{by Lemma 3.1}) \\
 &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{k=0}^{2n} \binom{2n}{k} (-1)^k ({}_0I_x^\alpha) [E_\alpha((2n-2k)rAx^\alpha)] \\
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \binom{2n}{n} (-1)^n + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{\substack{k=0 \\ k \neq n}}^{2n} \binom{2n}{k} (-1)^k ({}_0I_x^\alpha) [E_\alpha((2n-2k)rAx^\alpha)] \\
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{1}{(n!)^2 \cdot 2^{2n}} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{\substack{k=0 \\ k \neq n}}^{2n} \binom{2n}{k} (-1)^k ({}_0I_x^\alpha) [E_\alpha((2n-2k)rAx^\alpha)] \\
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{1}{(n!)^2 \cdot 2^{2n}} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{\substack{k=0 \\ k \neq n}}^{2n} \binom{2n}{k} (-1)^k \frac{1}{2^{n-2k}} \cdot \frac{1}{r} A^{-1} E_\alpha((2n-2k)rAx^\alpha) \\
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{1}{(n!)^2 \cdot 2^{2n}} + \frac{1}{r} A^{-1} \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)! \cdot 2^{2n}} \sum_{\substack{k=0 \\ k \neq n}}^{2n} \binom{2n}{k} (-1)^k \frac{1}{2^{n-2k}} E_\alpha((2n-2k)rAx^\alpha). \\
 &({}_0I_x^\alpha) [\sin_\alpha(\cosh_\alpha(rAx^\alpha))] \\
 &= ({}_0I_x^\alpha) \left[ \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} (\cosh_\alpha(rAx^\alpha))^{\otimes_\alpha (2n+1)} \right] \\
 &= ({}_0I_x^\alpha) \left[ \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{k=0}^{2n+1} \binom{2n+1}{k} [E_\alpha((2n+1-2k)rAx^\alpha)] \right] \quad (\text{by Lemma 3.1}) \\
 &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{k=0}^{2n+1} \binom{2n+1}{k} ({}_0I_x^\alpha) [E_\alpha((2n+1-2k)rAx^\alpha)] \\
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \binom{2n+1}{\frac{n+1}{2}} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{\substack{k=0 \\ k \neq \frac{n+1}{2}}}^{2n+1} \binom{2n+1}{k} ({}_0I_x^\alpha) [E_\alpha((2n+1-2k)rAx^\alpha)] \\
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \binom{2n+1}{\frac{n+1}{2}} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{\substack{k=0 \\ k \neq \frac{n+1}{2}}}^{2n+1} \binom{2n+1}{k} \frac{1}{2^{n+1-2k} r} A^{-1} E_\alpha((2n+1-2k)rAx^\alpha) \\
 &2k)rAx^\alpha
 \end{aligned}$$

$$\begin{aligned}
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \binom{2n+1}{\frac{n+1}{2}} + \frac{1}{r} A^{-1} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{\substack{k=0 \\ k \neq \frac{n+1}{2}}}^{2n} \binom{2n+1}{k} \frac{1}{2n+1-2k} E_\alpha((2n+1-2k)rAx^\alpha) \\
 &2k)rAx^\alpha. \\
 &= ({}_0I_x^\alpha) [\sin_\alpha(\sinh_\alpha(rAx^\alpha))] \\
 &= ({}_0I_x^\alpha) \left[ \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} (\sinh_\alpha(rAx^\alpha))^{\otimes_\alpha(2n+1)} \right] \\
 &= ({}_0I_x^\alpha) \left[ \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{k=0}^{2n+1} \binom{2n+1}{k} (-1)^k [E_\alpha((2n+1-2k)rAx^\alpha)] \right] \quad (\text{by Lemma 3.1}) \\
 &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{k=0}^{2n+1} \binom{2n+1}{k} (-1)^k ({}_0I_x^\alpha) [E_\alpha((2n+1-2k)rAx^\alpha)] \\
 &= I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \binom{2n+1}{\frac{n+1}{2}} (-1)^{\frac{n+1}{2}} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{\substack{k=0 \\ k \neq \frac{n+1}{2}}}^{2n} \binom{2n+1}{k} (-1)^k ({}_0I_x^\alpha) [E_\alpha((2n+1-2k)rAx^\alpha) \\
 &2k)rAx^\alpha \\
 &= \\
 &I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \binom{2n+1}{\frac{n+1}{2}} (-1)^{\frac{n+1}{2}} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{\substack{k=0 \\ k \neq \frac{n+1}{2}}}^{2n} \binom{2n+1}{k} (-1)^k \frac{1}{2n+1-2k} A^{-1} E_\alpha((2n+1-2k)rAx^\alpha) \\
 &1-2k)rAx^\alpha. \\
 &= \\
 &I \cdot \frac{1}{\Gamma(\alpha+1)} x^\alpha \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \binom{2n+1}{\frac{n+1}{2}} (-1)^{\frac{n+1}{2}} + \frac{1}{r} A^{-1} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)! \cdot 2^{2n+1}} \sum_{\substack{k=0 \\ k \neq \frac{n+1}{2}}}^{2n} \binom{2n+1}{k} (-1)^k \frac{1}{2n+1-2k} E_\alpha((2n+1-2k)rAx^\alpha) \\
 &1-2k)rAx^\alpha.
 \end{aligned}$$

q.e.d.

#### IV. CONCLUSION

In this paper, based on Jumarie type of R-L fractional integral and a new multiplication of fractional analytic functions, we solve four types of matrix fractional integrals by using some techniques. Furthermore, our results are generalizations of ordinary calculus results. In the future, we will continue to use our methods to solve the problems in fractional differential equations and engineering mathematics.

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