



Existence and Uniqueness of Solutions for Nonlinear Fractional Integro-Differential Equations with Nonlocal Boundary Conditions

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Abstract. In this paper, the existence and uniqueness of solutions of fractional integro-differential equations with nonlocal boundary conditions is investigated. We establish the existence of solution via Krasnoselskii fixed point theorem; however, the uniqueness results are obtained by applying the contraction mapping principle.

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1. Introduction

Fractional differential equations have been an important tool to describe many problems and processes in different fields of science. In fact, fractional models are more realistic than the classical models. Fractional differential equations appear in many fields such as physics, economics, image processing, blood flow phenomena, aerodynamics, and so on. For more details about fractional differential equations and their applications, we provide the following references [10–12, 14–17, 19–21, 25, 27, 33]. Recently, fractional integro-differential equations were investigated by many researchers in different problems, and a lot of papers were published in this matter (see, for example, [1, 6, 7]). Furthermore, many boundary conditions were considered for the fractional-order integro-differential equations; some of these conditions are the classical, periodic, antiperiodic, nonlocal, multipoint, and the integral boundary conditions. Boundary value problems with integral boundary conditions constitute a very interesting and important class of problems. They include two,

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three, multipoint and nonlocal boundary value problems as special cases. Integral boundary value problems occur in the mathematical modeling of variety of physics processes and have recently received considerable attention. For some recent work on boundary value problems with integral boundary conditions we refer to [2, 3, 8, 9, 18, 30] and the references cited therein.

On the other hand, many papers have considered the no separated boundary conditions as they are a very important class of boundary value conditions (we refer the readers to [4, 5, 13, 22–24, 26, 28, 29, 31, 32]). Motivated by the above discussion, in this paper, we establish the existence and uniqueness of solutions for a class of fractional integro-differential equations with no separated boundary value conditions as follows:

In this paper, we study existence and uniqueness of nonlinear fractional integro-differential equations of the type

$${}^c D_{0+}^\alpha x(t) = f(t, x(t), \varphi x(t), \psi x(t)), \text{ for } t \in [0, T] \tag{1}$$

subject initial-point and integral boundary conditions

$$Ax(0) + \int_0^T n(t)x(t) dt = C \tag{2}$$

where $0 < \alpha < 1$, ${}^c D_{0+}^\alpha$ is the Caputo fractional derivatives, $A \in R^{n \times n}$ and $n(t) : [0, T] \rightarrow R^{n \times n}$ are given matrices and $\det N \neq 0$, $N = \left(A + \int_0^T n(t) dt \right)$, $\varphi x(t) = \int_0^t \mu(t, s)x(s) ds$, $\psi x(t) = \int_0^T \gamma(t, s)x(s) ds$, where $\mu, \gamma : [0, T] \times [0, T] \rightarrow R^{n \times n}$, with $\mu_0 = \max_{t,s \in [0, T]} \|\mu(t, s)\|$, $\gamma_0 = \max_{t,s \in [0, T]} \|\gamma(t, s)\|$.

The rest of the paper is organized as follows. In Section 2, we give some notations, recall some concepts, and introduce a concept of a continuous solution for our problem. In Section 3, we give two main results: the first result based on the Krasnoselskii’s fixed point theorem and the second result based on the Banach contraction principle.

2. Preliminaries

In this section, we introduce notations, definitions, and preliminary facts that will be used in the remainder of this paper. By $C([0, T]; R^n)$ we denote the Banach space of all continuous functions from $[0, T]$ into R^n with the norm $\|x\| = \max\{|x(t)| : t \in [0, T]\}$, where $|\cdot|$ norm in R^n .

Definition 1. (see [28]). *The Riemann–Liouville fractional integral of order $\alpha > 0$ of a continuous function $y : [0, \infty) \rightarrow R$, is defined by*

$$J^\alpha y(x) = \frac{1}{\Gamma(\alpha)} \int_0^x (x-s)^{\alpha-1} y(s) ds,$$

provided the right-hand side exists on $(0, \infty)$, where $\Gamma(\cdot)$ is the Gamma function defined for any complex number z as

$$\Gamma(z) = \int_0^\infty t^{z-1} e^{-t} dt.$$

Definition 2. (see [28]). The (right-sided) Riemann-Liouville fractional derivative is defined by

$${}^{RL}D^\alpha y = (D^\alpha y)(x) = \frac{d}{dx^n} (J^{n-\alpha} y)(x), \quad x > 0,$$

where $n = [\alpha] + 1$, $[\alpha]$ denotes the integer part of real number α , provided the right-hand side is point-wise defined on $(0, \infty)$.

The Riemann-Liouville fractional derivative is left-inverse (but not right-inverse) of the Riemann-Liouville fractional integral, which is a natural generalization of the Cauchy formula for the n -fold primitive of a function y . As to the initial value problems for fractional differential equations with fractional derivatives in the Riemann-Liouville sense, they should be given as (bounded) initial values of the fractional integral $J^{n-\alpha}$ and of its integer derivatives of order $k = 1, 2, \dots, n - 1$.

Definition 3. (see [28]). The Caputo fractional derivative of order $\alpha > 0$ of a continuous function y , is defined by

$${}^C D_{0+}^\alpha y = (D^\alpha y)(x) = \left(J^{n-\alpha} y^{(n)} \right)(x), \quad n - 1 < \alpha \leq n, \quad x > 0,$$

provided the right-hand side is point-wise defined on (a, ∞) .

Obviously, this definition allows one to consider the initial-value problems for the fractional differential equations with initial conditions that are expressed in terms of a given number of bounded values assumed by the field variable and its derivatives of integer order.

Remark 1. Under natural conditions on $y(x)$, the Caputo fractional derivative becomes the conventional integer order derivative of the function $y(x)$ as $\alpha \rightarrow n$.

Remark 2. (see [28]). Let $\alpha, \beta > 0$ and $n = [\alpha] + 1$; then the following relations hold:

$$\begin{aligned} {}^C D_{0+}^\alpha t^\beta &= \frac{\Gamma(\beta)}{\Gamma(\beta-\alpha)} t^{\beta-\alpha}, \quad \beta > n, \\ {}^C D_{0+}^\alpha t^k &= 0, \quad k = 0, 1, \dots, n - 1. \end{aligned}$$

Lemma 1. (see [28]). For $\alpha > 0$, $y(t) \in C([0, T]) \cap L_1([0, T])$, the homogeneous fractional differential equation

$${}^C D_{0+}^\alpha y(t) = 0,$$

has a solution

$$y(t) = c_0 + c_1 t + c_2 t^2 \dots + c_{n-1} t^{n-1},$$

where $c_i \in R$, $i = 1, 2, \dots, n - 1$ and $n = [\alpha] + 1$.

Lemma 2. (see [28]). Assume that $y(t) \in C([0, T]) \cap L_1([0, T])$, with derivative of order n that belongs to $C([0, T]) \cap L_1([0, T])$; then

$$I_{0+}^\alpha {}^C D_{0+}^\alpha y(t) = y(t) + c_0 + c_1 t + c_2 t^2 \dots + c_{n-1} t^{n-1},$$

where $c_i \in R$, $i = 1, 2, \dots, n - 1$ and $n = [\alpha] + 1$.

Lemma 3. (see [28]). Let $p, q \geq 0, f \in L_1([0, T])$. Then

$$I_{0+}^p I_{0+}^q f(t) = I_{0+}^{p+q} f(t) = I_{0+}^q I_{0+}^p f(t)$$

is satisfied almost everywhere on $[0, T]$. Moreover, if $f \in C([0, T])$, then (4) is true for all $t \in [0, T]$.

Lemma 4. (see [28]). If $\alpha > 0, f \in C([0, T])$, then ${}^c D_{0+}^\alpha I_{0+}^\alpha f(t) = f(t)$ for all $t \in [0, T]$. We have the following result which is useful in what follows.

Theorem 1. Let $y \in C([0, T]; R^n)$. Then the unique solution of the linear boundary value problem

$$\begin{cases} {}^c D_{0+}^\alpha x(t) = y(t), \\ Ax(0) + \int_0^T n(t)x(t) dt = C \end{cases} \tag{3}$$

is given by

$$\begin{aligned} x(t) = N^{-1}C + \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} y(s) ds - \\ - \frac{N^{-1}}{\Gamma(\alpha)} \int_0^T n(t) \int_0^t (t-s)^{\alpha-1} y(s) ds dt. \end{aligned} \tag{4}$$

Proof. Assume that x is a solution of the boundary value problem (3); then we have

$$x(t) = x(0) + \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} y(s) ds, \quad t \in [0, T],$$

where $x(0)$ is still an arbitrary constant vector.

For determining $x(0)$ we use the boundary value condition $Ax(0) + \int_0^T n(t)x(t) dt = C$:

$$\begin{aligned} C = Ax(0) + \int_0^T n(t)x(t) dt = \left(A + \int_0^T n(t) dt \right) x(0) + \\ + \frac{1}{\Gamma(\alpha)} \int_0^T n(t) \int_0^t (t-s)^{\alpha-1} y(s) ds dt. \end{aligned}$$

From here we get

$$x(0) = N^{-1}C - \frac{N^{-1}}{\Gamma(\alpha)} \int_0^T n(t) \int_0^t (t-s)^{\alpha-1} y(s) ds dt$$

and consequently for all $t \in [0, T]$ (4) is true.

Lemma 6 (Krasnoselskii’s fixed point theorem, [20])

Let M be a closed, bounded, convex and nonempty subset of a Banach space X . Let A, B be the operators such that

- (a) $Ax + By \in Mx$ whenever $x, y \in M$;
- (b) A is compact and continuous;
- (c) B is a contraction mapping.

Then there exists $z \in M$ such that $z = Az + Bz$.

3. Main results

In this section, the theorems of uniqueness and existence of a solution for problem (1), (2) will be given. For the forthcoming analysis we impose suitable conditions on the functions involved in the boundary value problem (1), (2). We assume the following conditions are met:

(H1) The function $f : [0, T] \times R^n \rightarrow R^n$ is continuous and satisfies the following Lipschitz condition

$$|f(t, x_1, x_2, x_3) - f(t, y_1, y_2, y_3)| \leq L(|x_1 - y_1| + |x_2 - y_2| + |x_3 - y_3|),$$

$$x_i, y_i \in R^n, i = 1, 2, 3, \quad t \in [0, T], \quad L > 0.$$

$$(H2) \|f(t, x, \varphi x, \psi x)\| \leq G, \text{ for all } x \in R^n, t \in [0, T], G \geq 0.$$

Theorem 2. Assume that $f : [0, T] \times R^n \rightarrow R^n$ is jointly continuous and satisfies (H1) and (H2). If

$$\frac{L \|N^{-1}\| \|n\| T^{\alpha+1}}{\Gamma(\alpha + 2)} (1 + T(\varphi_0 + \psi_0)) < 1, \tag{5}$$

then the fractional integro-differential problem (1), (2) has at least one solution.

Proof. Consider $B_r = \{x \in C([0, T]; R^n) : \|x\| \leq r\}$, where

$$r \geq \frac{GT^\alpha}{\Gamma(\alpha + 1)} + \|N^{-1}C\| + \frac{G \|n\| \|N^{-1}\| T^{\alpha+1}}{\Gamma(\alpha + 2)}.$$

Define two mappings A_1 and A_2 on B_r by

$$(A_1x)(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, x(s), \varphi x(s), \psi x(s)) ds, \tag{6}$$

$$(A_2x)(t) = N^{-1} \left(C - \frac{1}{\Gamma(\alpha)} \int_0^T n(t) \int_0^t (t-s)^{\alpha-1} f(s, x(s), \varphi x(s), \psi x(s)) ds dt \right). \tag{7}$$

For $x, y \in B_r$, by (H2), we obtain

$$\begin{aligned} \|(A_1x)(t) + (A_2y)(t)\| &\leq \frac{G}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} ds + \\ &+ \|N^{-1}C\| + \frac{G \|n\| \|N^{-1}\|}{\Gamma(\alpha)} \int_0^T \int_0^t (t-s)^{\alpha-1} ds dt \leq \\ &\leq \frac{GT^\alpha}{\Gamma(\alpha + 1)} + \|N^{-1}C\| + \frac{G \|n\| \|N^{-1}\| T^{\alpha+1}}{\Gamma(\alpha + 2)} \leq r. \end{aligned}$$

This shows that $A_1x + A_2y \in B_r$. Therefore, condition (a) of Lemma 6 holds. It is claimed that A_1 is compact and continuous. Continuity of f implies that $(A_1x)(t)$ is continuous. $(A_1x)(t)$ is uniformly bounded on B_r as

$$\|A_1x\| \leq \frac{GT^\alpha}{\Gamma(\alpha + 1)}.$$

Since f is bounded on the compact set $[0, T] \times B_r$, let $\sup_{[0, T] \times B_r} \|f(t, x, y, z)\| = M_f$. Then, for $t_1, t_2 \in [0, T]$, $t_1 < t_2$ we get

$$\begin{aligned} & \| (A_1x)(t_2) - (A_1x)(t_1) \| = \\ &= \frac{1}{\Gamma(\alpha)} \left\| \int_0^{t_1} \left((t_2 - s)^{\alpha-1} - (t_1 - s)^{\alpha-1} \right) f(s, x(s), \varphi x(s), \psi x(s)) ds + \right. \\ & \left. \int_{t_1}^{t_2} (t_2 - s)^{\alpha-1} f(s, x(s), \varphi x(s), \psi x(s)) ds \right\| \leq \\ & \leq \frac{M_f}{\Gamma(\alpha)} \left(\frac{t_2^\alpha}{\alpha} - \frac{t_1^\alpha}{\alpha} \right), \end{aligned}$$

which is independent of x and tends to zero as $t_2 \rightarrow t_1$. Therefore, A_1 is relatively compact on B_r . By Arzela Ascoli's Theorem, A_1 is compact on B_r .

For $x, y \in B_r$ and $t \in [0, T]$, by (H1), we have

$$\begin{aligned} & \| (A_2x)(t) - (A_2y)(t) \| \leq \\ & \leq \frac{1}{\Gamma(\alpha)} \left\| N^{-1} \int_0^T n(t) \int_0^t (t - s)^{\alpha-1} (f(s, x(s), \varphi x(s), \psi x(s)) - \right. \\ & \quad \left. - f(s, y(s), \varphi y(s), \psi y(s))) ds dt \right\| \leq \\ & \leq L(1 + T(\varphi_0 + \psi_0)) \frac{\|N^{-1}\| \|n\| T^{\alpha+1}}{\Gamma(\alpha + 1)} \|x - y\|. \end{aligned}$$

It follows from (5) that A_2 is a contraction mapping. Thus, by Krasnoselskii's fixed point theorem, boundary value problem (1), (2) has at least one solution.

Theorem 3. Assume that $f : [0, T] \times R^n \rightarrow R^n$ is a continuous function satisfying the assumption (A1). Then the problems (3) and (4) has a unique solution on $[0, T]$ if

$$L(1 + T(\varphi_0 + \psi_0)) \Lambda < 1,$$

where $\Lambda = \frac{T^\alpha}{\Gamma(\alpha+1)} + \frac{\|N^{-1}\| \|n\| T^{\alpha+1}}{\Gamma(\alpha+2)}$.

Proof.

Proof. Define a mapping $F : C([0, T]; R^n) \rightarrow ([0, T]; R^n)$ by

$$\begin{aligned} (Fx)(t) &= \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha-1} f(s, x(s), \varphi x(s), \psi x(s)) ds + \\ &+ N^{-1} \left(C - \frac{1}{\Gamma(\alpha)} \int_0^T n(t) \int_0^t (t - s)^{\alpha-1} f(s, x(s), \varphi x(s), \psi x(s)) ds dt \right). \end{aligned} \tag{8}$$

Let us first show that $FB_r \subset B_r$, where F is the operator defined by (8) and $r \geq \frac{M_f \Lambda + \|N^{-1}C\|}{1 - L(1 + T(\varphi_0 + \psi_0))\Lambda}$ with $M_f = \sup_{t \in [0, T]} |f(t, 0, 0, 0)|$. Then, in view of the assumptions (H1) and (H2), we have

$$|f(t, x, \varphi x, \psi x)| \leq |f(t, x, \varphi x, \psi x) - f(t, 0, 0, 0)| + |f(t, 0, 0, 0)| \leq \leq L(|x| + |\varphi x| + |\psi x|) + M_f \leq L(1 + T(\varphi_0 + \psi_0))r + M_f.$$

For any $x \in B_r$, we have

$$\begin{aligned} \|Fx\| &= \sup_{t \in [0, T]} |Fx(t)| \leq \\ &\leq \|N^{-1}C\| + (L(1 + T(\varphi_0 + \psi_0))r + M_f) \left\{ \frac{T^\alpha}{\Gamma(\alpha + 1)} + \frac{\|N^{-1}\| \|n\| T^{\alpha+1}}{\Gamma(\alpha + 2)} \right\} \leq r, \end{aligned}$$

which implies that $FB_r \subset B_r$. Next, for $x, y \in C([0, T]; R^n)$ and for each $t \in [0, T]$, we obtain

$$\begin{aligned} \|Fx - Fy\| &\leq \sup_{[0, T]} \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha-1} |f(s, x(s), \varphi x(s), \psi x(s)) - \\ &\quad - f(s, y(s), \varphi y(s), \psi y(s))| ds + \\ &+ \frac{\|N^{-1}\| \|n\|}{\Gamma(\alpha)} \int_0^T \int_0^t (t - s)^{\alpha-1} |f(s, x(s), \varphi x(s), \psi x(s)) - f(s, y(s), \varphi y(s), \psi y(s))| ds \leq \\ &\leq L(1 + T(\varphi_0 + \psi_0)) \left\{ \frac{T^\alpha}{\Gamma(\alpha + 1)} + \frac{\|N^{-1}\| \|n\| T^{\alpha+1}}{\Gamma(\alpha + 2)} \right\} \|x - y\| = \\ &= L(1 + T(\varphi_0 + \psi_0)) \Lambda \|x - y\|. \end{aligned}$$

Since $L(1 + T(\varphi_0 + \psi_0)) \Lambda < 1$, the operator F is a contraction. By Banach contraction mapping principle the operator F has a unique fixed point, which means that the problems (1) and (2) has a unique solution for on $[0, T]$.

4. Conclusion

In the paper a system of fractional integro-differential equations with nonlocal conditions is studied. At first the boundary value problem is reduced to the equivalent integral equation. Then, using the theorem on fixed points, the condition on the existence and uniqueness of the solution of the boundary value problem is obtained. The technique used in this research can be applied to the similar problems for fractional differential equations subject to multi-point nonlocal conditions

$$Ex(0) + \sum_{j=1}^J B_j x(\lambda_j) = C,$$

where E is a unit matrix, $B_j \in R^{n \times n}$ are given matrices and

$$\sum_{j=1}^J \|B_j\| < 1, 0 < \lambda_1 < \lambda_2 < \dots < \lambda_J < T.$$

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