

## SYSTEM OF FRACTIONAL NONLINEAR BOUNDARY VALUE PROBLEM INVOLVING RIEMANN-LIOUVILLE DERIVATIVE

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### ABSTRACT

In this paper, Green's function is defined to study an existence and uniqueness of solution for system of fractional nonlinear boundary value problems. Banach contraction principle is also applied to study the problem.

**Keywords:** Riemann-Liouville fractional derivative, Green's function, Existence and uniqueness of solution, Banach contraction principle.

### 1. INTRODUCTION

The theory of fractional differential equations attracted many researchers during last two decades due to wide range of applications in applied sciences, economics, engineering and technology etc. For more details reader may refer [7, 9, 12]. The existence, uniqueness and stability results were studied in [6, 13] using Green function, fixed point theorems, monotone iterative techniques and Lie group symmetry etc. Boundary value problems for various types of fractional value problems have been studied by many authors [1]-[5] and [10]-[16]. The existence and uniqueness of solutions for a class of fractional nonlinear boundary value problems under mild assumptions was studied by Bachar et. al.[2] using Banach contraction principle.

In 2017, Zou et al.[16] studied uniqueness result for the solution of the following nonlinear boundary value problem

$$D^\alpha v(x) + f(x, v(x)) = 0, \quad 2 < \alpha \leq 3, \quad x \in (0,1),$$

$$v(0) = v^0(0) = v(1) = 0.$$

Recently, Bachar et al. [2] obtained existence and uniqueness results for a class of fractional nonlinear boundary value problems under mild assumptions.

Many physical phenomena are modeled as system of fractional differential equations with various types of conditions that depends upon physical situations. The existence and uniqueness of solutions of system of fractional differential equations with different conditions were studied by researchers [8]. Very few studies on the existence and uniqueness results for system of nonlinear fractional differential equations is rare in the literature. Therefore, investigating this interesting research topic makes our results novel and worthy.

Motivated by aforementioned work, we generalize the results obtained in [2] for the solution of system of following fractional nonlinear boundary value problem:

$$D^\alpha v_i(s) + f_i(s, v_1(s), v_2(s)) = 0, \quad (1.1)$$

$$v_i(0) = v_i^0(0) = v_i(1) = 0, \quad i = 1, 2,$$

where  $D^\alpha$  is the Riemann-Liouville fractional derivative of order  $\alpha$  and  $f_i \in (0,1) \times \mathbb{R}^2$  satisfies the following assumptions:

$$(A_1) \int_0^1 (1-s)^{\alpha-2} |f_i(s, 0, 0)| ds < \infty$$

(A<sub>2</sub>) There exists  $q \in C((0,1), [0, \infty))$  such that

$$|f_i(s, v_1, v_2) - f_i(s, w_1, w_2)| \leq q(s) |v_i - w_i|, \quad \forall s \in (0,1), \quad v_i(s), w_i(s) \in \mathbb{R},$$

and  $0 < M_{q,\alpha} < \infty$ , where  $0 < \int_0^1 q_i(s) ds < \infty$  and

$$0 < M_{q,\alpha} = \frac{1}{\Gamma(\alpha-1)} \int_0^1 s^{\alpha-1} (1-s)^{\alpha-1} q_i(s) ds.$$

Define the following:

- $h_i(s) = s^{\alpha-1}(1-s), \quad s \in [0,1], \quad \alpha \in [2,3].$
- $G_{\alpha i}(s,t)$  be the Green's function of the operator  $v_i \rightarrow -D^\alpha v_i$  with boundary conditions

- $v_i(0) = v_i^0(0) = v_i(1)$ .
- $E = \{a > 0 : \int_0^1 G_{\alpha_i}(s, t)h(t)dt \leq ah(s), s \in [0, 1]\}$  be nonempty
- And  $M_i = \inf E$  (1.2)
- For  $a \in \mathbb{R}$ ,  $a^+ = \max(a, 0)$ .
- $C([0, 1]) = \{v \in C([0, 1]) : \text{there is } \sigma > 0 \text{ such that } |v(s)| \leq \sigma h_i(s), s \in [0, 1]\}$ .

The paper is organized as follows:

In Section 2, we recall some basic definitions from fractional calculus and give some useful preliminary results. In section 3, we prove the existence and uniqueness results for solution of system of fractional nonlinear boundary value problem using Green function.

## PRELIMINARIES

In this section, we recall some definitions and results which are used to obtain main results.

**Definition 2.1** [9] Euler-Gamma function denoted by  $\Gamma(\alpha)$  is defined as

$$\Gamma(\alpha) = \int_0^\infty s^{\alpha-1} e^{-s} ds, \quad \text{where } s^{\alpha-1} = e^{(\alpha-1)\log(s)} \text{ and } \alpha \in \mathbb{C}.$$

**Definition 2.2** [9] Riemann-Liouville fractional integral of order  $\alpha > 0$  of function  $f$  is defined as

$$I^\alpha f(s) = \frac{1}{\Gamma(\alpha)} \int_0^s (s-t)^{\alpha-1} f(t) dt.$$

**Definition 2.3** [9] Riemann-Liouville fractional derivative of order  $\alpha > 0$  of  $f$  is defined as

$$D^\alpha f(s) = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{ds}\right)^n \int_0^s (s-t)^{n-\alpha-1} f(t) dt,$$

where  $n = [\alpha] + 1$ , and  $[\alpha]$  is the integer part of  $\alpha$ .

**Lemma 2.1** [14] If  $y(s) \in C(0, 1) \cap L(0, 1)$ , then the unique solution of the problem

$$({}^C D^\alpha v_i(s) + y(s) = 0, \quad 0 < s < 1, u_i(0) = u_i^0(0) = u_i(1) = 0$$

is given by

$$u(s) = \int_0^1 G_{\alpha_i}(s, t) y(t) dt,$$

where  $G_{\alpha_i}(s, t)$  is the Green function

$$G_{\alpha_i}(s, t) = \frac{1}{\Gamma(\alpha)} \begin{cases} s^{\alpha-1} - (s-t)^{\alpha-1} & \text{for } 0 \leq t \leq s \leq 1 \\ s^{\alpha-1}(1-t)^{\alpha-1} & \text{for } 0 \leq s \leq t \leq 1. \end{cases}$$

**Lemma 2.2** [2] The Green function  $G_{\alpha_i}(s, t)$  has the following properties:

- $G_{\alpha_i}(s, t)$  is nonnegative continuous function on  $[0, 1] \times [0, 1]$
- For all  $s, t \in [0, 1]$ , we have

$$H_{\alpha_i}(s, t) \leq G_{\alpha_i}(s, t) \leq (\alpha-1)H_{\alpha_i}(s, t), \quad (2.1)$$

$$\text{where } H_{\alpha_i}(s, t) = \frac{1}{\Gamma(\alpha)} x^{\alpha-2} (1-t)^{\alpha-2} \min(s, t) (1 - \max(s, t)).$$

## MAIN RESULTS

In this section, we obtain the existence and uniqueness results for the solution of system of fractional nonlinear boundary value problem using Green function. Also, we obtain sequence of iterations that converges to a solution of system of fractional nonlinear boundary value problem.

**Lemma 3.1** Let  $q_i \in C((0, 1), [0, \infty))$  and assume that  $0 < M_{q, \alpha} < \infty$ . Then  $M_{q, \alpha+1} \leq M_i \leq M_{q, \alpha}$ , where  $M_i$  is the constant defined by (1.2).

**Proof.** Let

$$E = \int_0^1 G_{\alpha_i}(s, t) h_i(t) q(t) dt \leq a h_i(s), \quad s \in [0, 1] : a > 0$$

where  $h_i(s) = s^{\alpha-1}(1-s)$ ,  $s \in [0, 1]$ .

By inequality (2.1), we obtain

$$\int_0^1 G_{\alpha_i}(s, t) h_i(t) q_i(t) dt \leq \frac{1}{\Gamma(\alpha-1)} s^{\alpha-2} \int_0^1 t^{\alpha-1} (1-t)^{\alpha-1} \text{MIN}(s, t) q_i(t) dt$$

$$\leq M_{q, \alpha} h_i(s), \text{ where } \text{MIN} = \min(s, t) \left( 1 - \max(s, t) \right).$$

It follows that  $E \neq \emptyset$  and  $M_i \leq M_{q, \alpha}$ , where  $M_i = \inf E$ .

On the other hand, using inequality (2.1) and

$\min(s, t)(1 - \max(s, t)) \geq st(1-s)(1-t)$  for  $t \in [0, 1]$ , we deduce that for any  $a \in E$ ,

$$\begin{aligned} ah_i(s) &\geq \frac{1}{\Gamma(\alpha)} s^{\alpha-2} \int_0^1 t^{\alpha-1} (1-t)^{\alpha-1} \min(s, t) \left( 1 - \max(s, t) \right) q_i(t) dt, \\ &\geq \frac{1}{\Gamma(\alpha)} s^{\alpha-2} \int_0^1 t^{\alpha-1} (1-t)^{\alpha-1} st(1-s)(1-t) q_i(t) dt, \\ &= h_i(s) M_{q, \alpha+1}. \end{aligned}$$

Hence for each  $a \in E$ ,  $a \geq M_{q, \alpha+1}$ . Therefore  $M_i \geq M_{q, \alpha+1}$ . Thus the result.

**Remark 3.1** From Lemma 3.1, it is obvious that if  $M_{q, \alpha} < 1$ , then  $M_i = \inf E < 1$ .

Note that the inequality  $M_{q, \alpha} < 1$  can be verified for a large class of functions  $q$ , including the singular cases.

**Lemma 3.2** If  $\alpha \in (2, 3)$  and let  $\phi$  be a function such that  $s \rightarrow (1-s)^{\alpha-1} \phi(s) \in C((0, 1)) \cap L^1((0, 1))$ .

Then the unique continuous solution of the problem

$$D^\alpha v_i(s) = -\phi(s), \quad s \in (0, 1) \quad (3.1)$$

$$v_i(0) = v_i'(0) = v_i(1) = 0$$

is given by

$$V_i \phi(s) = \int_0^1 G_{\alpha_i}(s, t) \phi(t) dt.$$

**Proof.** Let  $\phi$  be a function such that  $s \rightarrow (1-s)^{\alpha-1} \phi(s) \in C((0, 1)) \cap L^1((0, 1))$ . Since by Lemma 2.2,  $G_{\alpha_i}(s, t)$  belongs to  $C([0, 1] \times [0, 1])$  with  $0 \leq G_{\alpha_i}(s, t) \leq \frac{1}{\Gamma(\alpha-1)} (1-t)^{\alpha-1}$ ,

By the dominated convergence theorem it follows that  $V_i \phi \in C([0, 1])$  and  $V_i \phi(0) = V_i \phi(1) = 0$ . Therefore  $I^{3-\alpha}(V_i \phi)$  is bounded on  $[0, 1]$ . By Fubini's theorem, we obtain

$$\begin{aligned} I^{3-\alpha}(V_i \phi)(s) &= \frac{1}{\Gamma(3-\alpha)} \int_0^s (s-t)^{2-\alpha} V_i \phi(t) dt \\ &= \int_0^1 K_i(s, r) \phi(r) dr, \end{aligned}$$

$$\text{where } K_i(s, r) = \frac{1}{\Gamma(3-\alpha)} \int_0^s (s-t)^{2-\alpha} G_{\alpha_i}(t, r) dt.$$

$$\text{Thus } K_i(s, r) = \frac{1}{2} s^2 (1-r)^{\alpha-1} - \frac{1}{2} ((s-r)^+)^2.$$

Hence, for  $s \in (0, 1)$ , we have

$$I^{3-\alpha}(V_i \phi)(s) = \frac{s^2}{2} \int_0^1 (1-r)^{\alpha-1} \phi(r) dr - \frac{1}{2} \int_0^s (s-r)^2 \phi(r) dr.$$

This implies that

$$\frac{d^3}{ds^3} \left( I^{3-\alpha}(V_i \phi) \right)(s) = -\phi(s).$$

Now, since for each  $y \in (0, 1)$ ,

$$\lim_{s \rightarrow 0} \frac{G_{\alpha_i}(s, t)}{s} = 0 \quad \text{and} \quad 0 \leq \frac{G_{\alpha_i}(s, t)}{s} \leq \frac{1}{\Gamma(\alpha-1)} (1-t)^{\alpha-1}$$

By the dominated convergent theorem, we obtain  $(V_i \phi)'(0) = 0$ .

To prove the uniqueness, let  $v_i, w_i \in C([0, 1])$  be two solutions of problem (3.1) and set  $\theta_i = v_i - w_i$ . Then  $\theta_i \in C([0, 1])$ , and we have

$$D^\alpha \theta_i(s) = 0, \quad s \in (0, 1)$$

$$\theta_i(0) = \theta_i^0(0) = \theta_i(1) = 0.$$

By [[9], Corollary 2.1] there exist  $c_1, c_2, c_3 \in \mathbb{R}$  such that

$$\theta_i(s) = c_1 s^{\alpha-1} + c_2 s^{\alpha-2} + c_3 s^{\alpha-3}.$$

Applying the boundary conditions, we obtain  $c_3 = c_2 = c_1 = 0$ , that is  $v_i = w_i$ . This proves the uniqueness of solutions of the problem (3.1).

**Remark 3.2** The conclusion of Lemma 3.1 remains true for  $\alpha = 3$ .

**Theorem 3.1** Assume that  $(A_1)$  and  $(A_2)$  hold. If  $M < 1$ , then problem (1.1) has a unique solution  $v_i \in C([0,1])$ . In addition, for any  $v_0 \in C([0,1])$ , the iterative sequence

$$v_{k_i}(s) = \int_0^1 G_{\alpha_i}(s, t) f_i(t, v_{k_i-1}, \cdot) dt$$

converging to  $v_i$  with respect to the  $h$ -norm, and we have

$$\|v_{k_i} - v_i\| \leq \frac{M^k}{1 - M} \|v_1 - v_0\| \quad (3.2)$$

**Proof.** Define the operator  $T$  by

$$Tv_i(s) = \int_0^1 G_{\alpha_i}(s, t) f_i(t, v_i(t)) dt, \quad s \in [0, 1], \quad v_i \in C([0, 1]) \quad (3.3)$$

We claim that  $T$  is a contraction operator from  $(C([0, 1]), \|\cdot\|)$  into itself.

Let  $v_i \in C([0, 1])$ , and let  $\sigma > 0$  be such that  $|v_i(s)| \leq \sigma h_i(s)$  for all  $s \in [0, 1]$ . By Lemma 2.2 (ii), and

$$0 \leq G_{\alpha_i}(s, t) \leq \frac{1}{\Gamma(\alpha - 1)} (1 - t)^{\alpha-2},$$

it follows from  $(A_2)$  that

$$\begin{aligned} |G_{\alpha_i}(s, t) f_i(t, v_i(t))| &\leq \frac{1}{\Gamma(\alpha - 1)} (1 - t)^{\alpha-2} (|f_i(t, v_i(t)) - f_i(t, 0)| + |f_i(t, 0)|) \\ &\leq \frac{1}{\Gamma(\alpha - 1)} (1 - t)^{\alpha-2} (q_i(t) |v_i(t)| + |f_i(t, 0)|) \\ &\leq \frac{1}{\Gamma(\alpha - 1)} (\sigma t^{\alpha-1} (1 - t)^{\alpha-1} q_i(t) + (1 - t)^{\alpha-2} |f_i(t, 0)|) \end{aligned}$$

Since  $G_{\alpha_i}(s, t)$  is continuous on  $[0, 1] \times [0, 1]$ , by  $(A_1)$ - $(A_2)$  and the dominated convergence theorem we deduce that  $Tv_i \in C([0, 1])$ .

Furthermore, from Lemma 2.2 (ii), we have

$$0 \leq G_{\alpha_i}(s, t) \leq \frac{1}{\Gamma(\alpha - 1)} h_i(x) (1 - t)^{\alpha-2}, \quad (3.4)$$

Hence by using inequality (3.4) and similar arguments as before we obtain

$$|Tv_i(s)| \leq \left[ \sigma M_{q, \alpha} + \frac{1}{\Gamma(\alpha - 1)} \int_0^1 (1 - t)^{\alpha-2} |f_i(t, 0)| dt \right] h_i(t)$$

and thus  $T(C([0, 1])) \subset C([0, 1])$ .

Next, for any  $v_i, w_i \in C([0, 1])$ , using  $(A_2)$ , we obtain for  $s \in [0, 1]$ ,

$$\begin{aligned} |Tv_i(s) - Tw_i(s)| &\leq \int_0^1 G_{\alpha_i}(s, t) |f_i(t, v(t)) - f_i(t, w(t))| dt \\ &\leq \int_0^1 G_{\alpha_i}(s, t) q_i(t) |v_i(t) - w_i(t)| dt \\ &\leq \|v_i - w_i\| \int_0^1 G_{\alpha_i}(s, t) q_i(t) h_i(t) dt \\ &\leq M \|v_i - w_i\| h_i(s). \end{aligned}$$

Hence  $kTv_i - Tw_i \leq Mk v_i - w_i k h_i(s)$ . Since  $M < 1$ ,  $T$  becomes a contraction operator in  $C([0,1])$ . So there exists a unique  $v_i \in C([0,1])$  satisfying

$$v_i(x) = \int_0^1 G_{\alpha_i}(s, t) f_i(t, v_i(t)) dt, \quad s \in (0, 1)$$

It remains to prove that  $v_i$  is a solution of problem (1.1). It is clear that

$$s \rightarrow (1-s)^{\alpha-1} f_i(s, v_i(s)) \in C((0,1)).$$

Next, by using  $(A_2)$  and  $v_i \in C([0,1])$  we obtain

$$\begin{aligned} |(1-s)^{\alpha-1} f_i(s, v_i(s))| &\leq (1-s)^{\alpha-1} \left( |f_i(s, v_i(s)) - f_i(s, 0)| + |f_i(s, 0)| \right) \\ &\leq (1-s)^{\alpha-1} \left( q_i(s) |v_i(s)| + |f_i(s, 0)| \right) \\ &\leq \sigma s^{\alpha-1} (1-s)^{\alpha-1} q_i(s) + (1-s)^{\alpha-2} |f_i(s, 0)|. \end{aligned}$$

Therefore by  $(A_1)$  and  $(A_2)$ , it follows that  $s \rightarrow (1-s)^{\alpha-1} f_i(s, v_i(s)) \in L^1((0,1))$ .

Hence from Lemma 3.1, we derive that  $v_i$  is a solution of problem (1.1).

Finally, it is known that for any  $v_i \in C([0,1])$ , the iterative sequence

$$v_{k_i}(s) = \int_0^1 G_{\alpha_i}(s, t) f_i(t, v_{k_i-1}(t)) dt$$

converges to  $v_i$ , and we have

$$\|v_{k_i} - v_i\| \leq \frac{M^k}{1-M} \|v_1 - v_0\|.$$

This proves the theorem.

## 2. CONCLUSION

The existence and uniqueness of solution for system of fractional nonlinear boundary value problem (1.1) is obtained using Green function. It is also proved that the obtained sequence of iterations of solutions  $v_{k_i}(s)$  converges to  $v_i$ .

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