

RESEARCH ARTICLE

STABILITY, EXISTENCE AND UNIQUENESS OF A COUPLED SYSTEM OF FRACTIONAL DIFFERENTIAL EQUATIONS WITH INTEGRAL BOUNDARY CONDITIONS

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Abstract

In this article a coupled system of fractional differential equations with integral boundary conditions will be discussed. Currently we present three main result of this study: firstly, the uniqueness of solution for the given problem is established by applying contraction mapping principle. Secondly, Leray-Schauder's alternative has been used to obtain the existence of solutions. Moreover, some necessary conditions for the Hyers-Ulam type stability to the solutions of the boundary value problem (BVPs) are developed. Finally the results are supported by examples.

Keywords: Fractional Derivative, Fixed Point Theorem, Fractional Differential Equation

1. Introduction

Fractional differential equations and their boundary value problems are amongst the topics of modern mathematics that have markedly grown in popularity due to their numerous applications in various fields of engineering and natural sciences. One of the broad applications of fractional differential equations is in mathematical modeling of complicated systems, and the field of impulsive fractional differential equations has recently stood out as a promising field in this regard. Over the past few years, impulsive fractional differential equations have been comprehensively studied and generated a notable body of literature with broad potential future applications. The following section briefly reviews some of the recent studies on this topic.

In another study on coupled systems of fractional differential equations with nonlocal integral boundaries, Ntouyas and Obaid [3] used the Schauder alternative and Banach's fixed-point theorem to prove the existence and uniqueness of solutions for the coupled fractional differential equations with Riemann-Liouville integral boundary conditions, given below:

We study a coupled system of nonlinear fractional differential equations in this paper:

$$\begin{cases} {}^cD^\alpha u(t) = f(t, u(t), v(t)), & t \in [0, T], \quad 1 < \alpha \leq 2, \\ {}^cD^\beta v(t) = g(t, u(t), v(t)), & t \in [0, T], \quad 1 < \beta \leq 2, \end{cases} \quad (1)$$

Supplemented with boundary conditions of the form:

$$\begin{cases} u(0) = \lambda v'(T), & v(0) = \mu u'(T) \\ u'(0) = 0, & v'(0) = 0 \end{cases} \quad (2)$$

where ${}^cD^k$ denote the Caputo fractional derivatives of order $k, k = \alpha, \beta$, and $f, g \in C([0, T] \times \mathbb{R}^2, \mathbb{R})$ are given continuous functions, and λ, μ are real constants.

2. Preliminaries

Firstly, we recall definitions of fractional derivative and integral [1, 2].

Definition 2.1. The Riemann-Liouville fractional integral of order q for a continuous function g is given by

$$I^q g(t) = \frac{1}{\Gamma(q)} \int_0^t \frac{g(s)}{(t-s)^{1-q}} ds, \quad q > 0,$$

Provided that the right-hand side is point-wise defined on $[0, \infty)$.

Definition 2.2. The Caputo fractional derivatives of order q for $(g-1)$ -times absolutely continuous function $h: [0, \infty) \rightarrow \mathbb{R}$ is defined as

$${}^cD^q h(t) = \frac{1}{\Gamma(g-q)} \int_0^t (t-s)^{g-q-1} h^{(g)}(s) ds, \quad g-1 < q < g, \quad g = [q] + 1,$$

where $[q]$ is the integer part of real number q .

Lemma 2.3 Let $x, y \in C([0, T], \mathbb{R})$ then the unique solution for the problem

$$\left\{ \begin{array}{l} {}^c D^\alpha u(t) = x(t), \quad t \in [0, T], \quad 1 < \alpha \leq 2, \\ {}^c D^\beta v(t) = y(t), \quad t \in [0, T], \quad 1 < \beta \leq 2, \\ u(0) = \lambda v'(T), \quad v(0) = \mu u'(T) \\ u'(0) = 0, \quad v'(0) = 0 \end{array} \right. \quad (3)$$

is

$$u(t) = \lambda \frac{1}{\Gamma(\beta - 1)} \int_0^T (T - s)^{\beta-2} y(s) ds + \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha-1} x(s) ds \quad (4)$$

and

$$v(t) = \mu \frac{1}{\Gamma(\alpha - 1)} \int_0^T (T - s)^{\alpha-2} x(s) ds + \frac{1}{\Gamma(\beta)} \int_0^t (t - s)^{\beta-1} y(s) ds \quad (5)$$

Proof. The general solutions of the fractional differential equations in (3) are known [6] as

$$u(t) = at + b + \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha-1} x(s) ds, \quad (6)$$

$$v(t) = ct + d + \frac{1}{\Gamma(\beta)} \int_0^t (t - s)^{\beta-1} y(s) ds, \quad (7)$$

where a, b, c, d are arbitrary constants.

Here

$$u'(t) = a + \frac{1}{\Gamma(\alpha - 1)} \int_0^t (t - s)^{\alpha-2} x(s) ds,$$

$$v'(t) = c + \frac{1}{\Gamma(\beta - 1)} \int_0^t (t - s)^{\beta-2} y(s) ds.$$

Apply the conditions $u'(0) = 0, v'(0) = 0$ then we obtain $a = c = 0$.

In view of the conditions

$$u(0) = \lambda v'(T), \quad v(0) = \mu u'(T)$$

we get

$$b = \lambda \frac{1}{\Gamma(\beta - 1)} \int_0^T (T - s)^{\beta-2} y(s) ds,$$

And

$$d = \mu \frac{1}{\Gamma(\alpha - 1)} \int_0^T (T - s)^{\alpha-2} x(s) ds,$$

,

Substituting the values of a, b, c, d in (6), (7) we get (4) and (5). The converse follows by direct computation. This completes the proof. ■

3. Existence results

Let us consider the space

$$W = \{u(t), \quad u(t) \in C([0, T])\},$$

O

$$Z = \{v(t), \quad v(t) \in C([0, T])\},$$

endowed with norm $\|u\| = \sup_{0 \leq t \leq T} |u(t)|$ and $\|v\| = \sup_{0 \leq t \leq T} |v(t)|$ respectively.

It is clear that both $(W, \|\cdot\|)$ and $(Z, \|\cdot\|)$ are Banach Spaces.

Consequently, the product space $(W \times Z, \|(u, v)\|)$ is a Banach Space as well (endowed with $\|(u, v)\| = \|u\| + \|v\|$).

In view of Lemma (2..3), we define the operator $Q: W \times Z \rightarrow W \times Z$ as:

$$Q(u, v)(t) = (Q_1(u, v)(t), Q_2(u, v)(t)),$$

where

$$Q_1(u, v)(t) = \lambda \frac{1}{\Gamma(\beta - 1)} \int_0^T (T - s)^{\beta-2} g(s, x(s), y(s)) ds \\ + \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha-1} f(s, x(s), y(s)) ds$$

and

$$Q_2(u, v)(t) = \mu \frac{1}{\Gamma(\alpha - 1)} \int_0^T (T - s)^{\alpha-2} f(s, x(s), y(s)) ds \\ + \frac{1}{\Gamma(\beta)} \int_0^t (t - s)^{\beta-1} g(s, x(s), y(s)) ds.$$

In the first result, we establish the existence and the uniqueness of the solutions of the boundary value problem (1) and (2) by using Banach's contraction mapping principle.

Theorem 3.1: Assume $f, g: C([0, T] \times \mathbb{R}^2) \rightarrow \mathbb{R}$ are jointly continuous functions and there exist constants $\rho, \eta \in \mathbb{R}$, such that $\forall u_1, u_2, v_1, v_2 \in \mathbb{R}, \forall t \in [0, T]$, we have

$$|f(t, u_1, u_2) - f(t, v_1, v_2)| \leq \rho(|u_2 - u_1| + |v_2 - v_1|),$$

$$|g(t, u_1, u_2) - f(t, v_1, v_2)| \leq \eta(|u_2 - u_1| + |v_2 - v_1|).$$

If

$$\rho(G_1 + G_3) + \eta(G_2 + G_4) < 1,$$

then the BVP (1) and (2) has a unique solution on $[0, T]$.

Where

$$G_1 = \frac{T^\alpha}{\Gamma(\alpha + 1)},$$

$$G_2 = \frac{|\lambda| T^{\beta-1}}{\Gamma(\beta)},$$

$$G_3 = \frac{|\mu| T^{\alpha-1}}{\Gamma(\alpha)},$$

$$G_4 = \frac{T^\beta}{\Gamma(\beta + 1)}.$$

Proof: Define $\sup_{0 \leq t \leq T} |f(t, 0, 0)| = f_0 < \infty$, $\sup_{0 \leq t \leq T} |g(t, 0, 0)| = g_0 < \infty$ and $\Omega_r = \{(u, v) \in W \times Z: \|(u, v)\| \leq r\}$, and $r > 0$, such that

$$r \geq \frac{(G_1 + G_3)f_0 + (G_2 + G_4)g_0}{1 - [\rho(G_1 + G_3) + \eta(G_2 + G_4)]}.$$

Firstly, we show that $Q\Omega_r \subseteq \Omega_r$.

By our assumption, for $(u, v) \in \Omega_r, t \in [0, T]$, we have

$$\begin{aligned} |f(t, u(t), v(t))| &\leq |f(t, u(t), v(t)) - f(t, 0, 0)| + |f(t, 0, 0)|, \\ &\leq \rho(|u(t)| + |v(t)|) + f_0 \leq \rho(\|u\| + \|v\|) + f_0, \\ &\leq \rho r + f_0, \end{aligned}$$

and

$$\begin{aligned} |g(t, u(t), v(t))| &\leq \eta(|u(t)| + |v(t)|) + g_0 \leq \eta(\|u\| + \|v\|) + g_0, \\ &\leq \eta r + g_0, \end{aligned}$$

which lead to

$$\begin{aligned} |Q_1(u, v)(t)| &\leq |\lambda| \frac{1}{\Gamma(\beta - 1)} \int_0^T (T - s)^{\beta - 2} (\eta(\|u\| + \|v\|) + g_0) ds \\ &\quad + \sup_{0 \leq t \leq T} \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha - 1} (\rho(\|u\| + \|v\|) + f_0) ds \\ &\leq (\rho(\|u\| + \|v\|) + f_0) \left[\frac{T^\alpha}{\Gamma(\alpha + 1)} \right] + (\eta(\|u\| + \|v\|) + g_0) \left[\frac{|\lambda| T^{\beta - 1}}{\Gamma(\beta)} \right], \\ &\leq (\rho(\|u\| + \|v\|) + f_0) G_1 + (\eta(\|u\| + \|v\|) + g_0) G_2, \\ &\leq (\rho r + f_0) G_1 + (\eta r + g_0) G_2. \end{aligned}$$

In a like manner

$$|Q_2(u, v)(t)| \leq (\rho(\|u\| + \|v\|) + f_0) G_3 + (\eta(\|u\| + \|v\|) + g_0) G_4$$

$$\leq (\rho r + f_0)G_3 + (\eta r + g_0)G_4.$$

Hence

$$\|Q_1(u, v)\| \leq (\rho r + f_0)G_1 + (\eta r + g_0)G_2,$$

and

$$\|Q_2(u, v)\| \leq (\rho r + f_0)G_3 + (\eta r + g_0)G_4.$$

Consequently,

$$\|Q(u, v)\| \leq (\rho r + f_0)(G_1 + G_3) + (\eta r + g_0)(G_2 + G_4) \leq r.$$

So we get $\|Q(u, v)\| \leq r$ that is $Q\Omega_r \subseteq \Omega_r$.

Now let $(u_1, v_1), (u_2, v_2) \in W \times Z, \forall t \in [0, T]$ then we get

$$\begin{aligned} & |Q_1(u_1, v_1)(t) - Q_1(u_2, v_2)(t)| \\ & \leq |\lambda| \frac{1}{\Gamma(\beta - 1)} \int_0^T (T - s)^{\beta - 2} |g(s, x_1, x_2) - g(s, y_1, y_2)| ds \\ & + \sup_{0 \leq t \leq T} \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha - 1} |f(s, x_1, x_2) \\ & - f(s, y_1, y_2)| ds \end{aligned}$$

So

$$\begin{aligned} & |Q_1(u_1, v_1)(t) - Q_1(u_2, v_2)(t)| \\ & \leq |\lambda| \frac{1}{\Gamma(\beta - 1)} \int_0^T (T - s)^{\beta - 2} \eta (\|u_2 - u_1\| + \|v_2 - v_1\|) ds \\ & + \sup_{0 \leq t \leq T} \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha - 1} \rho (\|u_2 - u_1\| \\ & + \|v_2 - v_1\|) ds \end{aligned}$$

$$\begin{aligned} & \|Q_1(u_1, v_1)(t) - Q_1(u_2, v_2)(t)\| \\ & \leq G_1 \rho (\|u_2 - u_1\| + \|v_2 - v_1\|) + G_2 \eta (\|u_2 - u_1\| + \|v_2 - v_1\|). \end{aligned} \quad (8)$$

Similarly

$$\begin{aligned} & \|Q_2(u_1, v_1)(t) - Q_2(u_2, v_2)(t)\| \\ & \leq G_3\rho(\|u_2 - u_1\| + \|v_2 - v_1\|) + G_4\eta(\|u_2 - u_1\| + \|v_2 - v_1\|). \end{aligned} \quad (9)$$

From (8) and (9) we deduced that

$$\|Q(u_1, v_1) - Q(u_2, v_2)\| \leq (\rho(G_1 + G_3) + \eta(G_2 + G_4))(\|u_2 - u_1\| + \|v_2 - v_1\|).$$

Since $\rho(G_1 + G_3) + \eta(G_2 + G_4) < 1$, therefore, the operator Q is a contraction operator. Hence, by Banach's fixed-point theorem, the operator Q is has unique fixed point on, which is the unique solution of BVP (1) and (2). This completes the proof. ■

The next result is based on the Leray-Schauder alternative.

Lemma 3.2. “(Leray-Schauder alternative [7], p.4) Let $F: E \rightarrow E$ be a completely continuous operator (i.e., a map restricted to any bounded set in E is compact). Let $E(F) = \{x \in E: x = \lambda F(x) \text{ for some } 0 < \lambda < 1\}$. Then either the set $E(F)$ is unbounded or F has at least one fixed point.”

Theorem 3.3. Assume $f, g: C([0, T] \times \mathbb{R}^2) \rightarrow \mathbb{R}$ are continuous function and there exist

$\phi_1, \phi_2, \psi_1, \psi_2 \geq 0$ where $\phi_1, \phi_2, \psi_1, \psi_2$ are real constants and $\phi_0, \psi_0 > 0$ such that $\forall u_i, v_i \in \mathbb{R}, (i = 1, 2)$, we have

$$|f(t, u_1, u_2)| \leq \phi_0 + \phi_1|u_1| + \phi_2|u_2|,$$

$$|g(t, u_1, u_2)| \leq \psi_0 + \psi_1|u_1| + \psi_2|u_2|,$$

If

$$(G_1 + G_3)\phi_1 + (G_2 + G_4)\psi_1 < 1,$$

and

$$(G_1 + G_3)\phi_2 + (G_2 + G_4)\psi_2 < 1,$$

where $G_i, i = 1, 2, 3, 4$ are defined before, then the problem (1) and (2) has at least one solution.

Proof. The proof will be divided into several steps

Step1: show that $Q: W \times Z \rightarrow W \times Z$ is completely continuous. The continuity of the operator Q holds by the continuity of the functions f, g .

Let $R \subseteq W \times Z$ be a bounded. Then there exists positive constants k_1, k_2 such that

$$|f(t, u(t), v(t))| \leq k_1, \quad |g(t, u(t), v(t))| \leq k_2, \quad \forall t \in [0, T].$$

Then $\forall (u, v) \in R$, we have

$$|Q_1(u, v)(t)| \leq G_1 k_1 + G_2 k_2,$$

Which implies that

$$\|Q_1(u, v)\| \leq G_1 k_1 + G_2 k_2,$$

Similarly, we get

$$\|Q_2(u, v)\| \leq G_3 k_1 + G_4 k_2,$$

Thus, from the above inequalities, it follows that the operator Q is uniformly bounded, since

$$\|Q(u, v)\| \leq (G_1 + G_3)k_1 + (G_2 + G_4)k_2.$$

Further, we show that the operator Q is equicontinuous. Let $t_1, t_2 \in [0, T]$ with $t_1 < t_2$. This yields

$$\begin{aligned} & |Q_1(u, v)(t_2) - Q_1(u, v)(t_1)| \\ & \leq \int_0^{t_2} \frac{|t_2 - s|^{\alpha-1}}{\Gamma(\alpha)} |f(s, x(s), y(s))| ds \\ & \quad + \int_0^{t_1} \frac{|t_1 - s|^{\alpha-1}}{\Gamma(\alpha)} |f(s, x(s), y(s))| ds, \\ & \leq k_1 \left(\int_0^{t_2} \frac{|t_2 - s|^{\alpha-1}}{\Gamma(\alpha)} ds + \int_0^{t_1} \frac{|t_1 - s|^{\alpha-1}}{\Gamma(\alpha)} ds \right), \\ & \leq \frac{k_1}{\Gamma(\alpha)} \left(\int_0^{t_1} |(t_2 - s)^{\alpha-1} - (t_1 - s)^{\alpha-1}| ds + \int_{t_1}^{t_2} |t_2 - s|^{\alpha-1} ds \right). \end{aligned}$$

We can obtain

$$|Q_1(u, v)(t_2) - Q_1(u, v)(t_1)| \leq \frac{k_1}{\Gamma(\alpha + 1)} [|(t_2 - t_1)^\alpha - t_2^\alpha| + t_1^\alpha + |t_2 - t_1|^\alpha].$$

Hence we have $\|Q_1(u, v)(t_2) - Q_1(u, v)(t_1)\| \rightarrow 0$ independent of u and v as $t_2 \rightarrow t_1$. Also, we can obtain

$$|Q_2(u, v)(t_2) - Q_2(u, v)(t_1)| \leq \frac{k_2}{\Gamma(\beta + 1)} [|(t_2 - t_1)^\beta - t_2^\beta| + t_1^\beta + |t_2 - t_1|^\beta],$$

which implies that $\|Q_2(u, v)(t_2) - Q_2(u, v)(t_1)\| \rightarrow 0$ independent of u and v as $t_2 \rightarrow t_1$.

Therefore, the operator $Q(u, v)$ is equicontinuous, and thus the operator $Q(u, v)$ is completely continuous.

Step 2: (Boundedness of operator)

Finally, show that $S = \{(u, v) \in W \times Z : (u, v) = \delta Q(u, v), \delta \in [0, 1]\}$ is bounded. Let $(u, v) \in \mathbb{R}$, with $(u, v) = \delta Q(u, v)$ for any $t \in [0, T]$, we have

$$u(t) = \delta Q_1(u, v)(t), \quad v(t) = \delta Q_2(u, v)(t).$$

Then

$$|u(t)| \leq G_1(\phi_0 + \phi_1|u| + \phi_2|v|) + G_2(\psi_0 + \psi_1|u| + \psi_2|v|),$$

and

$$|v(t)| \leq G_3(\phi_0 + \phi_1|u| + \phi_2|v|) + G_4(\psi_0 + \psi_1|u| + \psi_2|v|).$$

So we get

$$\|u\| \leq G_1(\phi_0 + \phi_1\|u\| + \phi_2\|v\|) + G_2(\psi_0 + \psi_1\|u\| + \psi_2\|v\|),$$

and

$$\|v\| \leq G_3(\phi_0 + \phi_1\|u\| + \phi_2\|v\|) + G_4(\psi_0 + \psi_1\|u\| + \psi_2\|v\|),$$

which imply that

$$\begin{aligned} \|u\| + \|v\| &\leq (G_1 + G_3)\phi_0 + (G_2 + G_4)\psi_0 + ((G_1 + G_3)\phi_1 + (G_2 + G_4)\psi_1)\|u\| \\ &\quad + ((G_1 + G_3)\phi_2 + (G_2 + G_4)\psi_2)\|v\|. \end{aligned}$$

Therefore,

$$\|(u, v)\| \leq \frac{(G_1 + G_3)\phi_0 + (G_2 + G_4)\psi_0}{G_0},$$

where $G_0 = \min\{1 - (G_1 + G_3)\theta_1 - (G_2 + G_4)\psi_1, 1 - (G_1 + G_3)\phi_2 - (G_2 + G_4)\psi_2\}$, which proves that S is bounded. By (Leray-Schauder theorem) the operator Q has at least one fixed point. Therefore, the BVP (1) and (2) has at least one solution on $[0, T]$. The proof is complete. ■

4. Examples

Example 4.1. consider the following system of fractional differential equation

$$\left\{ \begin{array}{l} {}^c D^{5/4} u(t) = \frac{1}{4\pi\sqrt{64+t^2}} \left(\frac{|u(t)|}{5+|u(t)|} + \frac{|v(t)|}{3+|u(t)|} \right), \\ {}^c D^{4/3} v(t) = \frac{1}{2\pi\sqrt{81+t^2}} \left(\sin(u(t)) + \sin(v(t)) \right), \\ u(0) = -v'(1), \quad v(0) = -u'(1) \\ u'(0) = 0, \quad v'(0) = 0, \end{array} \right. \quad (10)$$

$$\alpha = \frac{5}{4}, \beta = \frac{4}{3}, T = 1, \lambda = -1, \mu = -1.$$

Using the given data , we find that $G_1 = 0.8826, G_2 = 1.119, G_3 = 1.1032, G_4 = 0.8399, \rho = \frac{1}{32\pi}, \eta = \frac{1}{18\pi}$.

It's clear that

$$f(t, u(t), v(t)) = \frac{1}{4\pi\sqrt{64+t^2}} \left(\frac{|u(t)|}{5+|u(t)|} + \frac{|v(t)|}{3+|u(t)|} \right),$$

and

$$g(t, u(t), v(t)) = \frac{1}{2\pi\sqrt{81+t^2}} \left(\sin(u(t)) + \sin(v(t)) \right),$$

are jointly continuous functions and $\rho(G_1 + G_3) + \eta(G_2 + G_4) < 1$, such that

$$\frac{1}{32\pi} (0.8826 + 1.1032) + \frac{1}{18\pi} (1.119 + 0.8399) = 0.0544 < 1.$$

Thus all the conditions of Theorem 3.1 are satisfied, then problem (10) has a unique solution on $[0,1]$.

Example 4.2. consider the following system of fractional differential equation

$$\left\{ \begin{array}{l} {}^c D^{5/4} u(t) = \frac{1}{60+t^2} + \frac{|u(t)|}{100(1+v^2(t))} + \frac{1}{9\sqrt{6400+t^4}} e^{-3t} \cos(v(t)), t \in [0,1] \\ {}^c D^{4/3} v(t) = \frac{1}{\sqrt{25+t^4}} \cos t + \frac{1}{130} e^{-3t} \sin(v(t)) + \frac{1}{160} u(t), t \in [0,1] \\ u(0) = -v'(1), \quad v(0) = -u'(1) \\ u'(0) = 0, \quad v'(0) = 0 \end{array} \right. \quad (11)$$

$$\alpha = \frac{5}{4}, \beta = \frac{4}{3}, T = 1, \lambda = -1, \mu = -1.$$

Using the given data, we find that $G_1 = 0.8826, G_2 = 1.119, G_3 = 1.1032, G_4 = 0.8399$

It is clear that

$$|f(t, u_1, u_2)| \leq \frac{1}{60} + \frac{1}{100} \|u\| + \frac{1}{720} \|v\|,$$

$$|g(t, u_1, u_2)| \leq \frac{1}{5} + \frac{1}{130} \|u\| + \frac{1}{160} \|v\|.$$

$$\text{Thus } \phi_0 = \frac{1}{60}, \phi_1 = \frac{1}{100}, \phi_2 = \frac{1}{720}, \psi_0 = \frac{1}{5}, \psi_1 = \frac{1}{130}, \psi_2 = \frac{1}{160}.$$

We found $(G_1 + G_3)\phi_1 + (G_2 + G_4)\psi_1 = 0.04815 < 1$ and $(G_1 + G_3)\phi_2 + (G_2 + G_4)\psi_2 = 0.01226 < 1$, then by Theorem 3.3 the problem (11) has at least one solution on $[0,1]$.

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