

**EXISTENCE AND UNIQUENESS OF SOLUTIONS TO
FRACTIONAL SEMILINEAR MIXED VOLTERRA-FREDHOLM
INTEGRODIFFERENTIAL EQUATIONS WITH NONLOCAL
CONDITIONS**

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ABSTRACT. In this article we study the fractional semilinear mixed Volterra-Fredholm integrodifferential equation

$$\frac{d^\alpha x(t)}{dt^\alpha} = Ax(t) + f\left(t, x(t), \int_{t_0}^t k(t, s, x(s))ds, \int_{t_0}^T h(t, s, x(s))ds\right),$$

where $t \in [t_0, T]$, $t_0 \geq 0$, $0 < \alpha < 1$, and f is a given function. We prove the existence and uniqueness of solutions to this equation, with a nonlocal condition.

1. INTRODUCTION

The problem of existence and uniqueness of solution of fractional differential equations have been considered by many authors; see for example [1, 2, 3, 7, 8, 9, 10, 11]). In particular, fractional differential equations with nonlocal conditions have been studied by N'Guerekata [3], Balachandran, and Park [7], Furati and Tatar [8], and by many others. In [10], the authors investigated the existence for a semilinear fractional differential equation with kernels in the nonlinear function by using the Banach fixed point theorem. The nonlocal Cauchy problem is discussed by authors in [7] using the fixed point concepts. Tidke [4] studied the non-fractional mixed Volterra-Fredholm integrodifferential equations with nonlocal conditions using Leray-Schauder theorem. Motivated by these works, we study the existence of solutions for nonlocal fractional semilinear integrodifferential equations in Banach spaces by using fractional calculus and a Banach fixed point theorem.

Consider the fractional semilinear integrodifferential equation

$$\begin{aligned} \frac{d^\alpha x(t)}{dt^\alpha} &= Ax(t) + f\left(t, x(t), \int_{t_0}^t k(t, s, x(s))ds, \int_{t_0}^T h(t, s, x(s))ds\right), \\ x(t_0) &= x_0 \in X. \end{aligned} \tag{1.1}$$

where $t \in J = [t_0, T]$, $t_0 \geq 0$, $0 < \alpha < 1$, $x \in Y = C(J, X)$ is a continuous function on J with values in the Banach space X and $\|x\|_Y = \max_{t \in J} \|x(t)\|_X$, and the

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nonlinear functions $f : J \times X \times X \times X \rightarrow X$, $k : D \times X \rightarrow X$, and $h : D_0 \times X \rightarrow X$ are continuous. Here $D = \{(t, s) \in \mathbb{R}^2 : t_0 \leq s \leq t \leq T\}$, and $D_0 = J \times J$. The operator $\frac{d^\alpha}{dt^\alpha}$ denotes the Caputo fractional derivative of order α . For brevity let

$$Kx(t) = \int_{t_0}^t k(t, s, x(s))ds, \quad Hx(t) = \int_{t_0}^T h(t, s, x(s))ds.$$

and we use the common norm $\|\cdot\|$.

The paper is organized as follows. In section 2, some definitions, lemmas, and assumptions are introduced to be used in the sequel. Section 3 will involve the main results and proofs of existence problem of (1.1), together with a nonlocal condition.

2. PRELIMINARIES

In this section, present some definitions and lemmas to be used later.

Definition 2.1. A real function $f(x)$, $x > 0$, is said to be in the space C_μ , $\mu \in \mathbb{R}$ if there exists a real number $p(> \mu)$, such that $f(x) = x^p f_1(x)$, where $f_1(x) \in C[0, \infty)$, and it is said to be in the space C_μ^n if $f^{(n)} \in C_\mu$, $n \in \mathbb{N}$.

Definition 2.2. A function $f \in C_\mu$, $\mu \geq -1$ is said to be fractional integrable of order $\alpha > 0$ if

$$I^\alpha f(t) = \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} f(s)ds < \infty,$$

where $t_0 \geq 0$; and if $\alpha = 0$, then $I^0 f(t) = f(t)$.

Next, we introduce the Caputo fractional derivative.

Definition 2.3. The fractional derivative in the Caputo sense is defined as

$$\frac{d^\alpha f(t)}{dt^\alpha} = I^{1-\alpha} \left(\frac{df(t)}{dt} \right) = \frac{1}{\Gamma(1-\alpha)} \int_{t_0}^t (t-s)^{-\alpha} f'(s)ds$$

for $0 < \alpha \leq 1$, $t_0 \geq 0$, $f' \in C_{-1}$.

The properties of the above operators can be found in [6] and the general theory of fractional differential equations can be found in [5].

Next we introduce the so-called ‘‘Mild Solution’’ for fractional integrodifferential equation (1.1) (see [10, Definition 1.3]).

Definition 2.4. A continuous solution $x(t)$ of the integral equation

$$x(t) = T(t-t_0)x_0 + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} T(t-s) f(s, x(s), Kx(s), Hx(s))ds \quad (2.1)$$

is called a mild solution of (1.1).

To proceed, we need the following assumptions:

- (A1) $T(\cdot)$ is a C_0 -semigroup generated by the operator A on X which satisfies $M = \max_{t \in J} \|T(t)\|$.
- (A2) f is a continuous function and there exist positive constants L_1 , L_2 , and L such that

$$\|f(t, x_1, y_1, z_1) - f(t, x_2, y_2, z_2)\| \leq L_1(\|x_1 - x_2\| + \|y_1 - y_2\| + \|z_1 - z_2\|)$$

for all $x_1, y_1, z_1, x_2, y_2, z_2 \in Y$, $L_2 = \max_{t \in J} \|f(t, 0, 0, 0)\|$, and $L = \max\{L_1, L_2\}$.

(A3) k is a continuous function and there exist positive constants N_1 , N_2 , and N such that

$$\|k(t, s, x_1) - k(t, s, x_2)\| \leq N_1 \|x_1 - x_2\|$$

for all $x_1, x_2 \in Y$, $N_2 = \max_{(t,s) \in D} \|k(t, s, 0)\|$, and $N = \max\{N_1, N_2\}$.

(A4) h is a continuous function and there exist positive constants C_1 , C_2 , and C such that

$$\|h(t, s, x_1) - h(t, s, x_2)\| \leq C_1 \|x_1 - x_2\|$$

for all $x_1, x_2 \in Y$, $C_2 = \max_{(t,s) \in D_0} \|h(t, s, 0)\|$, and $C = \max\{C_1, C_2\}$.

3. EXISTENCE OF SOLUTIONS

In this section, we prove the main results on the existence of solutions to (1.1). Firstly, we obtain the following estimates.

Lemma 3.1. *If (A3), (A4) are satisfied, then the estimates*

$$\begin{aligned} \|Kx(t)\| &\leq (t - t_0)(N_1 \|x\| + N_2) \\ \|Kx_1(t) - Kx_2(t)\| &\leq N_1(t - t_0) \|x_1 - x_2\| \end{aligned}$$

and

$$\begin{aligned} \|Hx(t)\| &\leq (T - t_0)(C_1 \|x\| + C_2) \\ \|Hx_1(t) - Hx_2(t)\| &\leq C_1(T - t_0) \|x_1 - x_2\| \end{aligned}$$

are satisfied for any $t \in J$, and $x, x_1, x_2 \in Y$.

Proof. By (A3), we have

$$\begin{aligned} \|Kx(t)\| &\leq \int_{t_0}^t \|k(t, s, x(s))\| ds \\ &= \int_{t_0}^t \|k(t, s, x(s)) - k(t, s, 0) + k(t, s, 0)\| ds \\ &\leq \int_{t_0}^t \|k(t, s, x(s)) - k(t, s, 0)\| ds + \int_{t_0}^t \|k(t, s, 0)\| ds \\ &\leq N_1(t - t_0) \|x\| + N_2(t - t_0) \leq (T - t_0)(N_1 \|x\| + N_2). \end{aligned}$$

On the other hand,

$$\begin{aligned} \|Kx_1(t) - Kx_2(t)\| &\leq \int_{t_0}^t \|k(t, s, x_1(s)) - k(t, s, x_2(s))\| ds \\ &\leq N_1 \int_{t_0}^t \|x_1(s) - x_2(s)\| ds \\ &\leq N_1(t - t_0) \|x_1 - x_2\|. \end{aligned}$$

Similarly, for the other estimates, we use assumption (A4), to get

$$\|Hx(t)\| \leq \int_{t_0}^T \|h(t, s, x(s))\| ds \leq (T - t_0)(C_1 \|x\| + C_2)$$

and

$$\|Kx_1(t) - Kx_2(t)\| \leq C_1(T - t_0) \|x_1 - x_2\|.$$

□

The existence result for (1.1) and its proof is as follows.

Theorem 3.2. *If (A1)-(A4) are satisfied, and*

$$q\Gamma(\alpha + 1) \geq ML\left(1 + C(T - t_0) + \frac{N}{\alpha + 1}(T - t_0)\right)(T - t_0)^\alpha, \quad 0 < q < 1,$$

then the fractional integrodifferential equation (1.1) has a unique solution.

Proof. We use the Banach contraction principle to prove the existence and uniqueness of the mild solution to (1.1). Let $B_r = \{x \in Y : \|x\| \leq r\} \subseteq Y$, where $r \geq (1 - q)^{-1}(M\|x_0\| + q)$, and define the operator Ψ on the Banach space Y by

$$\Psi x(t) = T(t - t_0)x_0 + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} T(t - s) f(s, x(s), Kx(s), Hx(s)) ds.$$

Firstly, we show that the operator Ψ maps B_r into itself. For this, by using (A1), and triangle inequality, we have

$$\begin{aligned} & \|\Psi x(t)\| \\ & \leq M\|x_0\| + \frac{1}{\Gamma(\alpha)} \left\| \int_{t_0}^t (t - s)^{\alpha-1} T(t - s) f(s, x(s), Kx(s), Hx(s)) ds \right\| \\ & \leq M\|x_0\| + \frac{M}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} \|f(s, x(s), Kx(s), Hx(s))\| ds \\ & \leq M\|x_0\| + \frac{M}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} \|f(s, x(s), Kx(s), Hx(s)) \\ & \quad - f(s, 0, 0, 0) + f(s, 0, 0, 0)\| ds \\ & \leq M\|x_0\| + \frac{M}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} \|f(s, x(s), Kx(s), Hx(s)) - f(s, 0, 0, 0)\| ds \\ & \quad + \frac{M}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} \|f(s, 0, 0, 0)\| ds. \end{aligned}$$

Now, if (A2) is satisfied, then

$$\begin{aligned} \|\Psi x(t)\| & \leq M\|x_0\| + \frac{ML_1}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} (\|x(s)\| + \|Kx(s)\| + \|Hx(s)\|) ds \\ & \quad + \frac{ML_2}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} ds \\ & \leq M\|x_0\| + \frac{ML_1}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} \|x(s)\| ds + \frac{ML_1}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} \|Kx(s)\| ds \\ & \quad + \frac{ML_1}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} \|Hx(s)\| ds + \frac{ML_2}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha-1} ds. \end{aligned}$$

Using Lemma 3.1, we have

$$\begin{aligned} & \|\Psi x(t)\| \\ & \leq M\|x_0\| + \frac{ML_1}{\Gamma(\alpha + 1)} (t - t_0)^\alpha \|x\| \\ & \quad + \frac{ML_1}{\Gamma(\alpha)} (N_1\|x\| + N_2) \int_{t_0}^t (t - s)^{\alpha-1} (s - t_0) ds \end{aligned}$$

$$\begin{aligned}
& + \frac{ML_1}{\Gamma(\alpha+1)}(T-t_0)(C_1\|x\| + C_2)(t-t_0)^\alpha + \frac{ML_2}{\Gamma(\alpha+1)}(t-t_0)^\alpha \\
\leq & M\|x_0\| + \frac{ML_1}{\Gamma(\alpha+1)}(t-t_0)^\alpha\|x\| + \frac{ML_1}{\Gamma(\alpha+2)}(t-t_0)^{\alpha+1}(N_1\|x\| + N_2) \\
& + \frac{ML_1}{\Gamma(\alpha+1)}(T-t_0)(C_1\|x\| + C_2)(t-t_0)^\alpha + \frac{ML_2}{\Gamma(\alpha+1)}(t-t_0)^\alpha \\
= & M\|x_0\| + \frac{ML_1N_2}{\Gamma(\alpha+2)}(t-t_0)^{\alpha+1} + \frac{ML_1C_2}{\Gamma(\alpha+1)}(T-t_0)(t-t_0)^\alpha + \frac{ML_2}{\Gamma(\alpha+1)}(t-t_0)^\alpha \\
& + \frac{ML_1}{\Gamma(\alpha+1)}(t-t_0)^\alpha \left(1 + \frac{N_1}{\alpha+1}(t-t_0) + C_1(T-t_0)\right)\|x\|,
\end{aligned}$$

if $x \in B_r$, we have

$$\begin{aligned}
\|\Psi x(t)\| & \leq M\|x_0\| + \frac{ML}{\Gamma(\alpha+1)} \left(1 + \frac{N}{\alpha+1}(T-t_0) + C(T-t_0)\right) (T-t_0)^\alpha \\
& \quad + \frac{MLr}{\Gamma(\alpha+1)} \left(1 + \frac{N}{\alpha+1}(T-t_0) + C(T-t_0)\right) (T-t_0)^\alpha \\
& \leq M\|x_0\| + q + qr \\
& \leq (1-q)r + qr = r.
\end{aligned}$$

Thus $\Psi B_r \subset B_r$. Next, we prove that Ψ is a contraction mapping. For this, let $x_1, x_2 \in Y$. Applying (A1) and (A2), we have

$$\begin{aligned}
& \|\Psi x_1(t) - \Psi x_2(t)\| \\
= & \left\| \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} T(t-s) f(s, x_1(s), Kx_1(s), Hx_1(s)) ds \right. \\
& \left. - \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} T(t-s) f(s, x_2(s), Kx_2(s), Hx_2(s)) ds \right\| \\
\leq & \frac{M}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} \|f(s, x_1(s), Kx_1(s), Hx_1(s)) \\
& - f(s, x_2(s), Kx_2(s), Hx_2(s))\| ds \\
\leq & \frac{ML_1}{\Gamma(\alpha)} \left(\int_{t_0}^t (t-s)^{\alpha-1} \|x_1(s) - x_2(s)\| ds + \int_{t_0}^t (t-s)^{\alpha-1} \|Kx_1(s) - Kx_2(s)\| ds \right. \\
& \left. + \int_{t_0}^t (t-s)^{\alpha-1} \|Hx_1(s) - Hx_2(s)\| ds \right)
\end{aligned}$$

then using (A3), (A4) and Lemma 3.1, one gets

$$\begin{aligned}
& \|\Psi x_1(t) - \Psi x_2(t)\| \\
\leq & \frac{ML_1}{\Gamma(\alpha)} \|x_1 - x_2\| \left(\int_{t_0}^t (t-s)^{\alpha-1} ds + N_1 \int_{t_0}^t (t-s)^{\alpha-1} (s-t_0) ds \right. \\
& \left. + C_1 \int_{t_0}^t (t-s)^{\alpha-1} (T-t_0) ds \right) \\
\leq & \frac{ML_1}{\Gamma(\alpha)} \left(\frac{(t-t_0)^\alpha}{\alpha} + \frac{N_1 \Gamma(\alpha) (t-t_0)^{\alpha+1}}{\Gamma(\alpha+2)} + \frac{C_1 (T-t_0) (t-t_0)^\alpha}{\alpha} \right) \|x_1 - x_2\|
\end{aligned}$$

$$\begin{aligned}
&= \frac{ML_1}{\Gamma(\alpha+1)} \left(1 + C_1(T-t_0) + \frac{N_1}{\alpha+1}(t-t_0)\right) (t-t_0)^\alpha \|x_1 - x_2\| \\
&\leq \frac{ML}{\Gamma(\alpha+1)} \left(1 + C(T-t_0) + \frac{N}{\alpha+1}(T-t_0)\right) (T-t_0)^\alpha \|x_1 - x_2\| \\
&\leq q \|x_1 - x_2\|.
\end{aligned}$$

Therefore Ψ has a unique fixed point $x = \Psi(x) \in B_r$, which is a solution of (2.1), and hence is a mild solution of (1.1). \square

The last result in this article is to prove the existence and uniqueness of solutions to (1.1), but with nonlocal condition of the form

$$x(t_0) + g(x) = x_0, \quad (3.1)$$

where $g : Y \rightarrow X$ is a given function that satisfies the condition

(A5) g is a continuous function and there exists a positive constant G such that

$$\|g(x) - g(y)\| \leq G \|x - y\|, \quad \text{for } x, y \in Y.$$

Theorem 3.3. *If (A1)-(A5) are satisfied, and*

$$q \geq M \left(G + \frac{L}{\Gamma(\alpha+1)} \left(1 + C(T-t_0) + \frac{N}{\alpha+1}(T-t_0) \right) (T-t_0)^\alpha \right), \quad 0 < q < 1,$$

then the fractional integrodifferential equation (1.1) with nonlocal condition (3.1) has a unique solution.

Proof. We want to prove that the operator $\Phi : Y \rightarrow Y$ defined by

$$\begin{aligned}
\Phi x(t) &= T(t-t_0)(x_0 - g(x)) \\
&\quad + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} T(t-s) f(s, x(s), Kx(s), Hx(s)) ds
\end{aligned} \quad (3.2)$$

has a fixed point. This fixed point is then a solution of (1.1) and (3.1). For this, choose $r \geq (1-q)^{-1}(M(\|x_0\| + \|g(0)\|) + q)$. The proof is similar to the proof of Theorem 3.2 and hence we write it briefly. Let $x \in B_r$, then by assumptions, we have

$$\begin{aligned}
&\|\Phi x(t)\| \\
&\leq M \left(\|x_0\| + \|g(0)\| \right) + \frac{ML}{\Gamma(\alpha+1)} \left(1 + \frac{N}{\alpha+1}(T-t_0) + C(T-t_0) \right) (T-t_0)^\alpha \\
&\quad + M \left(G + \frac{L}{\Gamma(\alpha+1)} \left(1 + C(T-t_0) + \frac{N}{\alpha+1}(T-t_0) \right) (T-t_0)^\alpha \right) r \\
&\leq M \left(\|x_0\| + \|g(0)\| \right) + q + qr \\
&\leq (1-q)r + qr = r.
\end{aligned}$$

Thus $\Phi B_r \subset B_r$. Next, we prove that Φ is a contraction. For this, let $x_1, x_2 \in Y$, one can show that

$$\begin{aligned}
&\|\Phi x_1(t) - \Phi x_2(t)\| \\
&\leq MG \|x_1 - x_2\| + \frac{ML_1}{\Gamma(\alpha)} \|x_1 - x_2\| \int_{t_0}^t (t-s)^{\alpha-1} ds \\
&\quad + \frac{ML_1 N_1}{\Gamma(\alpha)} \|x_1 - x_2\| \int_{t_0}^t (t-s)^{\alpha-1} (s-t_0) ds
\end{aligned}$$

$$\begin{aligned}
& + \frac{ML_1C_1}{\Gamma(\alpha)} \|x_1 - x_2\| \int_{t_0}^t (t-s)^{\alpha-1} (T-t_0) ds \\
\leq & MG \|x_1 - x_2\| + \frac{ML_1}{\Gamma(\alpha)} \left(\frac{(t-t_0)^\alpha}{\alpha} + \frac{N_1\Gamma(\alpha)(t-t_0)^{\alpha+1}}{\Gamma(\alpha+2)} \right. \\
& \left. + \frac{C_1(T-t_0)(t-t_0)^\alpha}{\alpha} \right) \|x_1 - x_2\| \\
\leq & M \left(G + \frac{L}{\Gamma(\alpha+1)} \left(1 + C(T-t_0) + \frac{N}{\alpha+1} (T-t_0) \right) (T-t_0)^\alpha \right) \|x_1 - x_2\| \\
\leq & q \|x_1 - x_2\|.
\end{aligned}$$

Therefore Φ has a unique fixed point $x = \Phi(x) \in B_r$, which is a solution of (3.2), and hence is a mild solution of (1.1) with condition (3.1). \square

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