*Electronic Journal of Differential Equations*, Vol. 2015 (2015), No. 166, pp. 1–8. ISSN: 1072-6691. URL: http://ejde.math.txstate.edu or http://ejde.math.unt.edu ftp ejde.math.txstate.edu

## EXISTENCE OF LOCAL AND GLOBAL SOLUTIONS FOR HADAMARD FRACTIONAL DIFFERENTIAL EQUATIONS

MENGMENG LI, JINRONG WANG

ABSTRACT. In this article, we study a class of Hadamard fractional differential equations and give sufficient conditions on the existence of local and global of solutions.

## 1. INTRODUCTION

Let  $0 \leq \gamma < 1$ , 1 < a < T and  $\mathbb{G}$  be an open set in  $\mathbb{R}$ . Denote a Banach space by  $C_{\gamma,\ln}[a,T] := \{\mu(x) : (\ln \frac{x}{a})^{\gamma}\mu(x) \in C[a,T]\}$  endowed with the norm  $\|\mu\|_{C_{\gamma,\ln}} = \|(\ln \frac{x}{a})^{\gamma}\mu(x)\|_{C}$ . In this article, we study the existence of local and global solutions to the Hadamard type fractional differential equation

$${}_{H}D^{\alpha}_{a,x}y(x) = f(x, y(x)), \quad 0 < \alpha < 1, \ x \in \mathbb{J},$$
$${}_{H}D^{\alpha-1}_{a,x}y(a^{+}) = c, \quad c \in \mathbb{R},$$
(1.1)

where  $\mathbb{J} = [a, a+h], h > 0$  or  $[a+\infty)$  and the symbol  ${}_{H}D^{\alpha}_{a,x}y(x)$  is defined by

$${}_{H}D^{\alpha}_{a,x}y(x) = \frac{1}{\Gamma(1-\alpha)} \left(x\frac{d}{dx}\right) \int_{a}^{x} (\ln\frac{x}{\tau})^{-\alpha} y(\tau) \frac{d\tau}{\tau}.$$

We use the notation  ${}_{H}D_{a,x}^{\alpha-1}y(a^+) = \lim_{x \to a^+} \mathcal{J}_{a,x}^{\alpha-1}y(x)$  and

$$\mathcal{J}_{a,x}^{\alpha-1}y(x) = \frac{1}{\Gamma(\alpha)} \int_1^x (\ln \frac{x}{t})^{\alpha-1}y(t))\frac{dt}{t} \,.$$

Following [1, Theorem 3.28], the solution  $y \in C_{1-\gamma,\ln}[a, a+h]$  of (1.1) satisfies

$$y(x) = y_0(x) + \frac{1}{\Gamma(\alpha)} \int_a^x (\ln \frac{x}{\tau})^{\alpha - 1} f(\tau, y(\tau)) \frac{d\tau}{\tau}, \quad x \in (a, a + h]$$
(1.2)

where  $y_0(x) = \frac{c}{\Gamma(\alpha)} (\ln \frac{x}{a})^{\alpha-1}$ , if  $f: (a, a+h] \times \mathbb{G} \to \mathbb{R}$  and  $f(x, y) \in C_{\gamma, \ln}[a, a+h]$  for any  $y \in \mathbb{G}$ .

Inspired by the work in [1, 2, 3], we examine other explicit sufficient conditions on the nonlinear term f to guarantee the local existence of solutions in  $C_{\gamma,\ln}[a, a+h]$ and global existence of solutions in  $C_{\gamma,\ln}[a, +\infty)$ .

<sup>2010</sup> Mathematics Subject Classification. 26A33, 34A12.

*Key words and phrases.* Hadamard fractional differential equation; local solution; global solution.

<sup>©2015</sup> Texas State University - San Marcos.

Submitted February 2, 2015. Published June 17, 2015.

## 2. Main results

The following equality will be used in the sequel.

**Lemma 2.1** ([4, p.296]). Let  $\alpha, \beta, \gamma, p > 0$ , then

$$\int_0^x (x^{\alpha} - s^{\alpha})^{p(\beta-1)} s^{p(\gamma-1)} ds = \frac{x^{\theta}}{\alpha} B\left[\frac{p(\gamma-1)+1}{\alpha}, p(\beta-1)+1\right], \quad x > 0,$$

where  $\theta = p[\alpha(\beta - 1) + \gamma - 1] + 1$  and  $B[\xi, \eta] = \int_0^1 s^{\xi - 1} (1 - s)^{\eta - 1} ds$ .

Let  $\mathbb{B} = \{y \in \mathbb{R} : \|y - y_0(x)\|_{C_{\gamma, \ln}} \leq b\}$  where b will be chosen latter. Define  $\mathbb{D} = \{(x, y) \in \mathbb{R} \times \mathbb{R} : x \in \mathbb{J}, y \in \mathbb{B}\}$ . We assume that  $f : \mathbb{D} \to \mathbb{R}$  satisfies the following conditions:

- (H1) f(x, y) is Lebesgue measurable with regard to x on  $\mathbb{J}$  and f(x, y) is continuous with respect to y on  $\mathbb{B}$ .
- (H2) there exists  $m(\cdot) \in L^q(\mathbb{J}), q > 1$  such that  $|f(x,y)| \leq m(x)$ , for arbitrary  $x \in \mathbb{J}, y \in \mathbb{B}$ .

Now we use Picard iterative approach to derive the existence of a local solutions to (1.1).

**Theorem 2.2.** Assume that (H1)–(H2) hold for  $\mathbb{J} = [a, a+h]$  and  $p, q, \alpha$  satisfy  $p(\alpha - 1) + 1 > 0, \frac{1}{p} + \frac{1}{q} = 1$ . Then (1.1) has a solution in  $C_{\gamma, \ln}[a, a+h]$  for some h > 0.

*Proof.* To achieve our aim, we divide our proof into three steps.

**Step 1.** Linking our assumptions and using Hölder inequality via  $p(\alpha - 1) + 1 > 0$  and  $\frac{1}{p} + \frac{1}{q} = 1$ , one can obtain

$$\int_{a}^{x} |(\ln x - \ln \tau)^{\alpha - 1} f(\tau, y(\tau))| \frac{dt}{\tau} \leq \sqrt[1/p]{\frac{a^{1 - p} h^{p(\alpha - 1) + 1}}{p(\alpha - 1) + 1}} \|m(\cdot)\|_{L^{q}[a, a+h]}, \quad (2.1)$$

where we use basic inequalities:  $\ln u - \ln v \le u - v$  for  $u \ge v > 1$  and [5, Lemma 2.2],

$$\int_{a}^{x} (\ln x - \ln \tau)^{p(\alpha-1)} \tau^{-p} d\tau \le \frac{a^{1-p} (\ln x - \ln a)^{p(\alpha-1)+1}}{p(\alpha-1)+1}.$$
 (2.2)

This proves that  $(\ln x - \ln \tau)f(\tau, y(\tau))$  is Lebesgue integrable with respect to  $\tau \in [a, x]$  for arbitrary x on  $\mathbb{J}$ , provided that  $y(\tau)$  is Lebesgue measurable on the interval [a, a + h].

**Step 2.** For a given M > 0, there exists a h' > 0 satisfying

$$\int_{a}^{a+h'} m^{q}(\tau) d\tau \le M^{q}, \tag{2.3}$$

whenever  $h = \min\{h', T, [\frac{b\Gamma(\alpha)(p(\alpha-1)+1)}{Ma^{p-1}(\ln T - \ln a)^{\gamma}}]^{\frac{1}{p(\alpha-1)+1}}\}$ . For  $\delta$  to be chosen latter, define

$$y_n(x) = \begin{cases} 0, & \text{if } a \le x < a + \delta, \ 0 < \delta < \frac{h}{n}, \\ \frac{c}{\Gamma(\alpha)} (\ln \frac{x}{a})^{\alpha - 1}, & \text{if } a + \delta \le x < a + \frac{h}{n}, \\ \frac{c}{\Gamma(\alpha)} (\ln \frac{x}{a})^{\alpha - 1} + \frac{1}{\Gamma(\alpha)} \int_a^{x - \frac{h}{n}} (\ln \frac{x}{\tau})^{\alpha - 1} f(\tau, y_n(\tau)) \frac{d\tau}{\tau}, \\ & \text{if } a + \frac{h}{n} \le x \le a + h. \end{cases}$$

EJDE-2015/166

We show that  $y_n(x)$  is continuous on  $[a, a + \frac{2h}{n}]$  for all n. Case 1. For  $a < a + \delta \le x_1 < a + \frac{h}{n} < x_2 \le a + h$ ,

$$|y_n(x_2) - y_n(x_1)| \le \frac{|c|}{\Gamma(\alpha)} \left| (\ln \frac{x_2}{a})^{\alpha - 1} - (\ln \frac{x_1}{a})^{\alpha - 1} \right| + \frac{1}{\Gamma(\alpha)} \int_a^{x_2 - \frac{h}{n}} (\ln \frac{x_2}{\tau})^{\alpha - 1} |f(\tau, y_n(\tau))| \frac{d\tau}{\tau} := I_1 + I_2.$$

For each  $\varepsilon > 0$ , there exists  $0 < \delta_1 < [\frac{a\varepsilon\Gamma(\alpha)\delta^{2-\alpha}}{2|c|(1-\alpha)}]$  such that for all  $x_2 - x_1 \leq \delta_1$ and for all n, we derive that

$$\begin{split} I_1 &= \frac{|c|}{\Gamma(\alpha)} |\chi(\frac{x_2}{a}) - \chi(\frac{x_1}{a})| \le \frac{|c|}{\Gamma(\alpha)} |\chi'(\xi)| |\frac{x_2}{a} - \frac{x_1}{a}|, \ \xi \in (\frac{x_1}{a}, \frac{x_2}{a}) \\ &\le \frac{|c|(1-\alpha)(x_2-x_1)}{\Gamma(\alpha)(a+\delta)(\ln(a+\delta) - \ln a)^{2-\alpha}} \\ &< \frac{|c|(1-\alpha)(x_2-x_1)}{\Gamma(\alpha)a(\ln(a+\delta) - \ln a)^{2-\alpha}} < \varepsilon/2, \end{split}$$

where  $\chi(x) = (\ln x - \ln a)^{\alpha-1}$  and  $\chi'(x) = (\alpha - 1)(\ln x - \ln a)^{\alpha-2} \frac{a}{x}$ . For any  $\varepsilon > 0$ , there exists  $0 < \delta_2 < [\frac{\varepsilon^p \Gamma^p(\alpha)(p(\alpha-1)+1)}{2^p a^{1-p} M^p}]^{\frac{1}{p(\alpha-1)+1}}$  such that for all  $x_2 - \frac{h}{n} - a \le x_2 - x_1 \le \delta_2$  and for all n, we use (2.2) and (2.3) to obtain

$$I_{2} = \frac{1}{\Gamma(\alpha)} \int_{a}^{x_{2} - \frac{h}{n}} (\ln \frac{x_{2}}{\tau})^{\alpha - 1} |f(\tau, y_{n}(\tau))| \frac{d\tau}{\tau}$$

$$\leq \frac{1}{\Gamma(\alpha)} \int_{a}^{x_{2} - \frac{h}{n}} (\ln \frac{x_{2}}{\tau})^{\alpha - 1} m(\tau) \frac{d\tau}{\tau}$$

$$\leq \frac{M}{\Gamma(\alpha)} \Big[ \frac{a^{1 - p} (\ln(x_{2} - \frac{h}{n}) - \ln a)^{p(\alpha - 1) + 1}}{p(\alpha - 1) + 1} \Big]^{1/p}$$

$$\leq \frac{M}{\Gamma(\alpha)} \Big[ \frac{a^{1 - p} (x_{2} - \frac{h}{n} - a)^{p(\alpha - 1) + 1}}{p(\alpha - 1) + 1} \Big]^{1/p} < \varepsilon/2,$$

where we use that  $\ln u - \ln v \le u - v$ , u > v > 1 again in the last inequality.

From above, we can choose  $\bar{\delta} = \min\{\delta_1, \delta_2, h/n\}$  such that for all  $x_2 - x_1 \leq \bar{\delta}$  and for all n, such that  $|y_n(x_2) - y_n(x_1)| \le I_1 + I_2 < \varepsilon$ .

**Case 2.** For  $a + \frac{h}{n} \le x_1 < x_2 \le a + \frac{2h}{n}$ . One has

$$\begin{aligned} &|y_n(x_2) - y_n(x_1)| \\ &\leq S_1 + \frac{1}{\Gamma(\alpha)} \int_a^{x_1 - \frac{h}{n}} \left( (\ln \frac{x_2}{\tau})^{\alpha - 1} - (\ln \frac{x_1}{\tau})^{\alpha - 1} \right) |f(\tau, y_n(\tau))| \frac{d\tau}{\tau} \\ &+ \frac{1}{\Gamma(\alpha)} \int_{x_1 - \frac{h}{n}}^{x_2 - \frac{h}{n}} (\ln \frac{x_2}{\tau})^{\alpha - 1} |f(\tau, y_n(\tau))| \frac{d\tau}{\tau} \\ &:= S_1 + S_2 + S_3. \end{aligned}$$

For each  $\varepsilon > 0$ , there exists  $0 < \overline{\delta_1} < \left[\frac{a\varepsilon\Gamma(\alpha)(\frac{h}{n})^{2-\alpha}}{3|c|(1-\alpha)}\right]$  such that for all  $x_2 - x_1 \le \overline{\delta_1}$ , we have

$$S_1 \le \frac{|c|(1-\alpha)(x_2-x_1)}{\Gamma(\alpha)a(\ln(a+\frac{h}{n})-\ln a)^{2-\alpha}} < \varepsilon/3.$$

For each  $\varepsilon > 0$ , there exists  $0 < \overline{\delta_2} < \left[\frac{\varepsilon^p \Gamma(\alpha)^p (p(\alpha-1)+1)}{3^p M^p a^{1-p}}\right]^{\frac{1}{p(\alpha-1)+1}}$  such that for all  $x_2 - x_1 \leq \overline{\delta_2}$ , by using the similar estimation methods of  $I_2$  we have

$$\begin{split} S_{2} &= \frac{1}{\Gamma(\alpha)} \int_{a}^{x_{1}-\frac{h}{n}} \left( (\ln \frac{x_{2}}{\tau})^{\alpha-1} - (\ln \frac{x_{1}}{\tau})^{\alpha-1} \right) |f(\tau, y_{n}(\tau))| \frac{d\tau}{\tau} \\ &\leq \frac{1}{\Gamma(\alpha)} \int_{a}^{x_{1}-\frac{h}{n}} \left( (\ln \frac{x_{2}}{\tau})^{\alpha-1} - (\ln \frac{x_{1}}{\tau})^{\alpha-1} \right) m(\tau) \frac{d\tau}{\tau} \\ &\leq \frac{M}{\Gamma(\alpha)} \Big[ \Big( \int_{a}^{x_{1}-\frac{h}{n}} (\ln \frac{x_{2}}{\tau})^{p(\alpha-1)} \tau^{-p} d\tau \Big)^{1/p} - \Big( \int_{a}^{x_{1}-\frac{h}{n}} (\ln \frac{x_{1}}{\tau})^{p(\alpha-1)} \tau^{-p} d\tau \Big)^{1/p} \Big] \\ &\leq \frac{M}{\Gamma(\alpha)} \Big[ \frac{(\ln x_{2} - \ln x_{1})^{p(\alpha-1)+1}}{a^{p-1}(p(\alpha-1)+1)} \Big]^{1/p} \\ &\leq \frac{M}{\Gamma(\alpha)} \Big[ \frac{(x_{2} - x_{1})^{p(\alpha-1)+1}}{a^{p-1}(p(\alpha-1)+1)} \Big]^{1/p} < \varepsilon/3. \end{split}$$

For each  $\varepsilon > 0$ , there exists  $0 < \bar{\delta_3} < [\frac{\varepsilon^p \Gamma(\alpha)^p (p(\alpha-1)+1)}{3^p M^p a^{1-p}}]^{\frac{1}{p(\alpha-1)+1}}$ , such that for all  $x_2 - x_1 \leq \bar{\delta_3}$ , by using the similar estimation methods of  $I_2$  we have

$$S_{3} = \frac{1}{\Gamma(\alpha)} \int_{x_{1}-\frac{h}{n}}^{x_{2}-\frac{h}{n}} (\ln \frac{x_{2}}{\tau})^{\alpha-1} |f(\tau, y_{n}(\tau))| \frac{d\tau}{\tau}$$

$$\leq \frac{1}{\Gamma(\alpha)} \int_{x_{1}-\frac{h}{n}}^{x_{2}-\frac{h}{n}} (\ln \frac{x_{2}}{\tau})^{\alpha-1} m(\tau) \frac{d\tau}{\tau}$$

$$\leq \frac{M}{\Gamma(\alpha)} \left[ \frac{a^{1-p} (x_{2}-x_{1})^{p(\alpha-1)+1}}{p(\alpha-1)+1} \right]^{1/p} < \varepsilon/3.$$

From the above, we choose  $\overline{\bar{\delta}} = \min\{\overline{\delta_1}, \overline{\delta_2}, \overline{\delta_3}, h/n\}$  such that  $x_2 - x_{\underline{1}} \leq \overline{\bar{\delta}}$ , then  $|y_n(x_2) - y_n(x_1)| \le S_1 + S_2 + S_3 < \varepsilon$ . Therefore, we choose  $\delta = \min\{\overline{\delta}, \overline{\delta}\}$  will lead to  $y_n(x)$  is continuous with regard to x on  $[a, a + \frac{2h}{n}]$  for all positive integers n. Note that  $(\ln x - \ln a)^{\gamma}$  is continuous function, so  $y_n(x)(\ln x - \ln a)^{\gamma}$  is also continuous. Nevertheless, for all  $x \in [a + \delta, a + \frac{h}{n}]$ , one has  $|y_n(x) - \frac{c}{\Gamma(\alpha)}(\ln \frac{x}{a})^{\alpha - 1}| = 0$ , and

for all  $x \in [a + \frac{h}{n}, a + h]$ , using Hölder inequality again,

$$(\ln \frac{x}{a})^{\gamma} |y_n(x) - \frac{c}{\Gamma(\alpha)} (\ln \frac{x}{a})^{\alpha - 1}|$$

$$\leq \frac{1}{\Gamma(\alpha)} \int_a^{x - \frac{h}{n}} (\ln \frac{x}{a})^{\gamma} (\ln \frac{x}{\tau})^{\alpha - 1} |f(\tau, y_n(\tau))| \frac{d\tau}{\tau}$$

$$\leq \frac{(\ln(a+h) - \ln a)^{\gamma} a^{1-p} M h^{p(\alpha - 1) + 1}}{\Gamma(\alpha)(p(\alpha - 1) + 1)} \leq b,$$
(2.4)

which implies that  $(x, y_n(x)) \in \mathbb{D}$  for all n. Therefore,  $\{y_n(x)\}_{n=1}^{\infty}$  defined on [a, a + h] is equicontinuous and uniformly bounded.

EJDE-2015/166

**Step 3.** By using Arzelò-Ascoli lemma and Step 2, there must exist  $\{y_{n_k}(x)\}_{k=1}^{\infty} := \{y_k(x)\}_{k=1}^{\infty}$  contained in  $\{y_n(x)\}_{n=1}^{\infty}$ , such that  $\{y_k(x)\}_{k=1}^{\infty}$  is uniformly convergent to y(x) which is continuous with regard to x on [a, a + h]. Now we only need to prove that this limit function y(x) is a solution of (1.2).

For each  $\varepsilon > 0$ , there exists  $K_1 > 0$ , such that for all  $k > K_1$ , and  $x \in [a, a + h]$ , we have

$$|f(x, y_k(x)) - f(x, y(x))| < \frac{\Gamma(\alpha + 1)\varepsilon}{2(\ln(a+h) - \ln a)^{\gamma}h^{\alpha}}.$$
(2.5)

Note that

$$\begin{aligned} (\ln x - \ln a)^{\gamma} |y_k(x) - y(x)| \\ &\leq \frac{1}{\Gamma(\alpha)} \int_a^x (\ln \frac{x}{a})^{\gamma} (\ln \frac{x}{\tau})^{\alpha - 1} |f(\tau, y_k(\tau)) - f(\tau, y(\tau))| \frac{d\tau}{\tau} \\ &+ \frac{1}{\Gamma(\alpha)} \int_{x - \frac{h}{k}}^x (\ln \frac{x}{a})^{\gamma} (\ln \frac{x}{\tau})^{\alpha - 1} |f(\tau, y_k(\tau))| \frac{d\tau}{\tau} \\ &:= S_4 + S_5. \end{aligned}$$

Using (2.5) one obtains,

$$S_{4} = \frac{1}{\Gamma(\alpha)} \int_{a}^{x} (\ln \frac{x}{a})^{\gamma} (\ln \frac{x}{\tau})^{\alpha-1} |f(\tau, y_{k}(\tau)) - f(\tau, y(\tau))| \frac{d\tau}{\tau}$$

$$\leq \frac{(\ln(a+h) - \ln a)^{\gamma}}{\Gamma(\alpha)} \int_{x}^{a} (\ln \frac{x}{\tau})^{\alpha-1} |f(\tau, y_{k}(\tau)) - f(\tau, y(\tau))| d(\ln x - \ln \tau)$$

$$\leq \frac{(\ln(a+h) - \ln a)^{\gamma} h^{\alpha}}{a\Gamma(\alpha)} \frac{\Gamma(\alpha+1)\varepsilon}{2(\ln(a+h) - \ln a)^{\gamma} h^{\alpha}} < \varepsilon/2.$$

Also there exists

$$0 < K_2 = h \Big[ \frac{a^{p-1} \varepsilon^p \Gamma(\alpha)^p (p(\alpha-1)+1)}{2^p M^p (\ln(a+h) - \ln a)^{p\gamma}} \Big]^{\frac{-1}{p(\alpha-1)+1}},$$

such that for all  $k > K_2$ ,

$$S_{5} = \frac{1}{\Gamma(\alpha)} \int_{x-\frac{h}{k}}^{x} (\ln \frac{x}{a})^{\gamma} (\ln \frac{x}{\tau})^{\alpha-1} |f(\tau, y_{k}(\tau))| \frac{d\tau}{\tau}$$

$$\leq \frac{(\ln(a+h) - \ln a)^{\gamma} M}{\Gamma(\alpha)} \left( \int_{x-\frac{h}{k}}^{x} (\ln \frac{x}{\tau})^{p(\alpha-1)} \tau^{-p} dt \right)^{1/p}$$

$$\leq \frac{(\ln(a+h) - \ln a)^{\gamma} M}{\Gamma(\alpha)} \left( \frac{(\frac{h}{k})^{p(\alpha-1)+1}}{a^{p-1}(p(\alpha-1)+1)} \right)^{1/p} < \varepsilon/2.$$

Hence, taking  $K = \max\{K_1, K_2\}$  and for all k > K, one arrives at  $\|y_k(x) - y(x)\|_{C_{\gamma,\ln}} < \varepsilon$ . Consequently, y(x) satisfies (1.2) which means that there at least exists a solution of (1.1).

Next, we give an existence and uniqueness theorem, using the assumption

(H3) there exists a  $\mu(\cdot) \in L^q(\mathbb{J}), \frac{1}{q} = 1 - \frac{1}{p}, p > 1$  such that  $|f(x, y) - f(x, z)| \le \mu(x)|y - z|$  for  $x \in \mathbb{J}$  and  $y, z \in \mathbb{B}$ ,

**Theorem 2.3.** Let  $0 \le \gamma \le \min\{\alpha - 1 + \frac{1}{p}, \frac{1}{2p}\}$ , p > 1. Assume that (H1)–(H3) are satisfied for  $\mathbb{J} = [a, a + h]$ . Then (1.1) has a unique solution in  $C_{\gamma, \ln}[a, a + h]$  for some h > 0.

M. LI, J. WANG

*Proof.* There exits  $h^* > 0$ , such that for all  $x \in [a, a + h^*]$ ,

$$\int_{a}^{x} \mu^{q}(\tau) d\tau \leq \int_{a}^{a+h^{*}} \mu^{q}(\tau) d\tau < g^{q}.$$
(2.6)

Let  $\Psi_h = \{y \in C_{\gamma,\ln}[a, a+h] : \|y(x) - y_0(x)\|_{C_{\gamma,\ln}} \leq b, x \in [a, a+h]\}$ , where h is the smaller one between  $h^*$  and h obtained in Theorem 2.2. Note  $\Psi_h$  endowed with  $\|\cdot\|_{C_{r\ln}}$  is a Banach space. Define

$$\psi(y) = y_0(x) + \frac{1}{\Gamma(\alpha)} \int_a^x (\ln \frac{x}{\tau})^{\alpha - 1} f(\tau, y(\tau)) \frac{d\tau}{\tau}, \quad \forall x \in [a, a + h].$$

Firstly, assume that  $a \leq x_1 < x_2 \leq a+h$ , then according to the proof in Step 2 of Theorem 2.2, we obtain that  $\psi(y)$  is continuous with regard to x on [a, a+h]. Note that  $(\ln x - \ln a)^{\gamma}$  is continuous function, so  $\psi(y)(\ln x - \ln a)^{\gamma}$  is also continuous. Secondly, it following (2.4) that  $\psi(y) \in \Psi_h$  with  $y \in \Psi_h$ . Thirdly, the condition  $0 \leq \gamma \leq \min\{\alpha - 1 + \frac{1}{p}, \frac{1}{2p}\}, p > 1$  implies that  $p(\alpha - 1 - \gamma) + 1 > 0, 0 \leq \gamma < \frac{1}{2p}$ . For any  $y_1, y_2 \in \Psi_h$ , then using Hölder inequality, (2.6) and Lemma 2.1, we have

$$\begin{aligned} (\ln x - \ln a)^{\gamma} |\psi(y_{2}) - \psi(y_{1})| \\ &\leq \frac{(\ln x - \ln a)^{\gamma}}{\Gamma(\alpha)} \int_{a}^{x} (\ln \frac{x}{\tau})^{\alpha - 1} \mu(\tau) |y_{1}(\tau) - y_{2}(\tau)| \frac{d\tau}{\tau} \\ &\leq \frac{(\ln(a+h) - \ln a)^{\gamma}}{\Gamma(\alpha)} \int_{a}^{x} (\ln \frac{x}{\tau})^{\alpha - 1} (\ln \frac{\tau}{a})^{-\gamma} \mu(\tau) \frac{d\tau}{\tau} ||y_{1} - y_{2}||_{C_{r \ln}} \\ &\leq \frac{(\ln(a+h) - \ln a)^{\gamma} g a^{1 - p}}{\Gamma(\alpha)} \Big( \int_{0}^{\ln x - \ln a} (\ln \frac{x}{a} - t)^{p(\alpha - 1)} t^{-p\gamma} dt \Big)^{1/p} ||y_{1} - y_{2}||_{C_{\gamma \ln}} \\ &\leq \frac{(\ln(a+h) - \ln a)^{\gamma} g a^{1 - p}}{\Gamma(\alpha)} \Big( (\ln \frac{x}{a})^{p(\alpha - 1 - \gamma) + 1} B[1 - p\gamma, p(\alpha - 1) + 1] \Big)^{1/p} \\ &\times ||y_{1} - y_{2}||_{C_{\gamma \ln}} \\ &\leq a^{1 - p} \frac{h^{\gamma} g}{\Gamma(\alpha)} (h^{p(\alpha - 1 - \gamma) + 1} B[\frac{1}{2}, p(\alpha - 1) + 1])^{1/p} ||y_{1} - y_{2}||_{C_{\gamma \ln}} \\ &= a^{1 - p} \Big[ \frac{h^{\alpha - 1 + \frac{1}{p}} g}{\Gamma(\alpha)} \Big( B[\frac{1}{2}, p(\alpha - 1) + 1] \Big)^{1/p} \Big] ||y_{1} - y_{2}||_{C_{\gamma \ln}}, \end{aligned}$$

where we use that

$$\begin{split} \gamma < \frac{1}{2p} &\Rightarrow 1 - p\gamma > \frac{1}{2} \Rightarrow t^{1-pr} \le t^{\frac{1}{2}} \ (0 \le t \le 1), \\ B[1 - p\gamma, p(\alpha - 1) + 1] &= \int_0^1 t^{-p\gamma} (1 - t)^{p(\alpha - 1)} dt \\ &\le \int_0^1 t^{-\frac{1}{2}} (1 - t)^{p(\alpha - 1)} dt = B[\frac{1}{2}, p(\alpha - 1) + 1] \end{split}$$

Obviously, one can choose

$$h \le \left(\frac{\Gamma(\alpha)}{g(B[\frac{1}{2}, p(\alpha - 1) + 1])^{1/p}}\right)^{\frac{p}{p(\alpha - 1) + 1}},$$

then

$$\frac{h^{\alpha-1+\frac{1}{p}}g}{\Gamma(\alpha)} \left( B[\frac{1}{2}, p(\alpha-1)+1] \right)^{1/p} \le 1.$$

EJDE-2015/166

Therefore,

$$\|\psi(y_2) - \psi(y_1)\|_{C_{\gamma \ln}} \le a^{1-p} \|y_1 - y_2\|_{C_{\gamma \ln}}.$$

Obviously,  $a^{1-p} < 1$  due to a, p > 1, applying the Banach Contractive Mapping Principle, one concludes that there exists a unique  $y^*(x) \in \Psi_h$ , such that (1.2). The proof is compete.

Next, we give the existence of a global solution, using the assumption

(H2') there exist  $\omega, \nu > 0$  such that  $|f(x, y)| \le \omega + \nu |y|$  for  $x \in (a, +\infty)$  and  $y \in \mathbb{R}$ .

**Theorem 2.4.** Assume that (H1), (H2'), (H3) hold for  $\mathbb{J} = (a, +\infty)$ . Further, choose  $\gamma = 1 - \alpha \leq \min\{\alpha - 1 + \frac{1}{p}, \frac{1}{2p}\}, p > 1$ . Then (1.1) has a unique solution in  $C_{\gamma,\ln}[a, +\infty)$ .

*Proof.* It follows (H2') that f is locally bounded in the domain  $\mathbb{D}$ . By Theorem 2.3, (1.1) has a unique solution in  $C_{\gamma,\ln}[a, a+h]$ . Next, we present proof by contradiction. Assume that the solution y(x) admits a maximal existence interval, denoted by  $(a,T) \subset (a, +\infty)$ . To achieve our aim, it is sufficient to verify that  $||y||_{C_{\gamma,\ln}}$  is bounded. In fact,

$$\begin{split} &(\ln x - \ln a)^{\gamma} |y(x)| \\ &\leq \frac{|c|}{\Gamma(\alpha)} + \frac{1}{\Gamma(\alpha)} \int_{a}^{x} (\ln \frac{x}{a})^{\gamma} (\ln \frac{x}{\tau})^{\alpha - 1} |f(\tau, y(\tau))| \frac{d\tau}{\tau} \\ &\leq \frac{|c|}{\Gamma(\alpha)} + \frac{1}{\Gamma(\alpha)} \int_{a}^{x} (\ln \frac{x}{a})^{\gamma} (\ln \frac{x}{\tau})^{\alpha - 1} (\omega + \nu |y(\tau)|) \frac{d\tau}{\tau} \\ &\leq \frac{|c|}{\Gamma(\alpha)} + \frac{\omega (\ln T - \ln a)^{1 - \alpha} (T - a)^{\alpha}}{\Gamma(a + 1)} \\ &\quad + \frac{\nu}{\Gamma(\alpha)} \int_{a}^{x} (\ln \frac{x}{\tau})^{\alpha - 1} (\ln x - \ln a)^{\gamma} |y(\tau)| \frac{d\tau}{\tau} \\ &\leq \frac{|c|}{\Gamma(\alpha)} + \frac{\omega (T - a)}{\Gamma(\alpha + 1)} + \frac{\nu}{\Gamma(\alpha)} \int_{a}^{x} (\ln \frac{x}{\tau})^{\alpha - 1} (\ln x - \ln a)^{\gamma} |y(\tau)| \frac{d\tau}{\tau}. \end{split}$$

By applying the generalized Gronwall inequality from [3, Corollary 3.4], one can conclude that there exists  $l := \mathbb{E}_{\alpha}(\nu(\ln T)^{\alpha}) > 0$  ( $\mathbb{E}_{\alpha}$  denotes Mittag-Leffler function) such that

$$(\ln x - \ln a)^{\gamma} |y(x)| \le l(\frac{|c|}{\Gamma(\alpha)} + \frac{\omega(T-a)}{\Gamma(\alpha+1)}) := \rho < +\infty.$$

This implies that  $\|y\|_{C_{\gamma,\ln}} < b$  on [a,T) when b is chosen as a larger number than

$$b = \rho + \frac{|c|}{\Gamma(\alpha)}.$$
(2.7)

This contradicts the assumption that (a, T) is the maximal existence interval. The proof is complete.

To finish this article, we give an example that illustrates our theoretical results. Consider

$${}_{H}D^{3/4}_{e,x}y(x) = x^{2} + \frac{4|y|}{1+|y|}\sin x, \quad x \in \mathbb{J} = (e, e^{2}] \text{ or } (e, +\infty),$$

$${}_{H}D^{-1/4}_{e,x}y(e^{+}) = 1,$$
(2.8)

where  $\alpha = 3/4$ ,  $T = e^2$ ,  $\gamma = 1/4$ , a = e, c = 1, and p = q = 2. Define  $f(x, y) = x^2 + \frac{4|y|}{1+|y|} \sin x$ ,  $\mu(x) = 4$  and  $\omega = e^2 + 4$  and  $\nu = 0$ . Thus  $|f(x, y) - f(x, z)| \le \mu(x)|y - z|$  and  $|f(x, y)| \le \omega$ . Then  $l := \mathbb{E}_{\alpha}(0) = 1$  (see [6, Lemma 2]) and  $b = \frac{2}{\Gamma(3/4)} + \frac{(e^2 + 4)(e^2 - e)}{\Gamma(7/4)}$  (see (2.7)). Let  $h' = h^* = e$ . Set  $M^2 = \int_e^{2e} (e^4 + 4)^2 dx = e(e^4 + 4)^2$  (see (2.3)) and  $g^2 = \int_e^{2e} 16 l e^{-16(e^2 - e^2)} M$ 

 $\int_{e}^{2e} 16dx = 16e \text{ (see (2.6)). Moreover, one can find } \gamma = 1 - \alpha = \min\{\alpha - 1 + \frac{1}{p}, \frac{1}{2p}\}.$ • According to Theorem 2.3, (2.8) admits a unique solution  $y \in C_{\frac{1}{4}, \ln}(e, e + h]$ 

where

$$h = \min\left\{h', T, \left[\frac{b\Gamma(\alpha)(p(\alpha-1)+1)}{Ma^{p-1}}\right]^{\frac{1}{p(\alpha-1)+1}}, \\ \left(\frac{\Gamma(\alpha)}{g(B[\frac{1}{2}, p(\alpha-1)+1])^{1/p}}\right)^{\frac{p}{p(\alpha-1)+1}}\right\}$$

$$= \Big\{ e, e^2, \Big[ \frac{\left(\frac{2}{\Gamma(3/4)} + \frac{(e^2+4)(e^2-e)}{\Gamma(7/4)}\right)\Gamma(3/4)}{2\sqrt{e}(e^4+e)e} \Big]^2, \Big[ \frac{\Gamma(3/4)}{4\sqrt{e}\sqrt{B[\frac{1}{2},\frac{1}{2}]}} \Big]^4 \Big\}.$$

• According to Theorem 2.4, (2.8) has a unique solution  $y \in C_{\frac{1}{4},\ln}(e,+\infty)$ .

Acknowledgments. This work is supported by the National Natural Science Foundation of China (11201091) and by the Outstanding Scientific and Technological Innovation Talent Award of Education Department of Guizhou Province ([2014]240).

## References

- [1] A. A. Kilbas, H. M. Srivastava, J. J. Trujillo; Theory and applications of fractional differential equations, Mathematics Studies, vol. 204, North-Holland, Elsevier Science B. V., Amsterdam, 2006.
- [2] W. Lin; Global existence theory and chaos control of fractional differential equations, J. Math. Anal. Appl., 332(2007), 709-726.
- [3] J. Wang, Y. Zhou, M. Medved; Existence and stability of fractional differential equations with Hadamard derivative, Topol. Meth. Nonlinear Anal., 41(2013), 113-133.
- [4] A. P. Prudnikov, Yu. A. Brychkov, O. I. Marichev; Integrals and series, elementary functions, vol. 1, Nauka, Moscow, 1981 (in Russian).
- [5] Q. Ma, J. Wang, R. Wang, X. Ke; Study on some qualitative properties for solutions of a certain two-dimensional fractional differential system with Hadamard derivative, Appl. Math. Lett., 36(2014), 7-13.
- [6] J. Wang, M. Fečkan, Y. Zhou; Presentation of solutions of impulsive fractional Langevin equations and existence results, Eur. Phys. J. Special Topics., 222(2013), 1855-1872.

Mengmeng Li

DEPARTMENT OF MATHEMATICS, GUIZHOU UNIVERSITY, GUIYANG, GUIZHOU 550025, CHINA E-mail address: Lmm0424@126.com

JINRONG WANG (CORRESPONDING AUTHOR)

DEPARTMENT OF MATHEMATICS, GUIZHOU UNIVERSITY, GUIYANG, GUIZHOU 550025, CHINA E-mail address: sci.jrwang@gzu.edu.cn