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CONVERGENCE OF SOLUTIONS OF FRACTIONAL DIFFERENTIAL EQUATIONS TO POWER-TYPE FUNCTIONS

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ABSTRACT. In this article we study the asymptotic behavior of solutions of some fractional differential equations. We prove convergence to power type functions under some assumptions on the nonlinearities. Our results extend and generalize some existing well-known results on solutions of ordinary differential equations. Appropriate estimations and lemmas such as a fractional version of L'Hopital's rule are used.

1. INTRODUCTION

We consider the initial value problems

$$\binom{{}^{C}\mathfrak{D}_{0}^{\alpha}x}{{}^{\prime}(\tau)} = f(\tau, x(\tau), {}^{C}\mathfrak{D}_{0}^{\beta}x(\tau)), \quad 0 < \beta < \alpha < 1, \ \tau > 0$$

$$\binom{{}^{C}\mathfrak{D}_{0}^{\alpha}x(\tau)}{{}^{\tau=0}} = b_{2}, \quad = x(\tau)|_{\tau=0} = b_{1}, \quad b_{1}, \quad b_{2} \in \mathbb{R},$$

$$(1.1)$$

and

$${}^{C}\mathfrak{D}_{0}^{\alpha}x(\tau) = f(\tau, x(\tau), {}^{C}\mathfrak{D}_{0}^{\beta}x(\tau)), \quad 0 \le \beta < \alpha < 1, \ \tau > 0$$
$$x(\tau)|_{\tau=0} = b,$$
(1.2)

where ${}^{C}\mathfrak{D}_{0}^{\alpha}$ is the Caputo fractional derivative. The definition of the Caputo fractional derivative is given in the next section. We prove that the solutions of (1.1) approach power type functions and the solutions of (1.2) are bounded. To this end, the fractional differential problems (1.1) and (1.2) are first transformed into equivalent integral equations in appropriate underlying spaces. Various appropriate estimates, comparison theorems and lemmas are used. Moreover, we prove a Caputo fractional version of L'Hopital's rule. Our arguments here are quite different from those used so far in the literature.

The behavior of solutions of various classes of ODEs (ordinary differential equations) has been discussed in fairly a large number of papers in the literature. For example the equation

$$x''(\tau) + f(\tau, x(\tau)) = 0, \qquad (1.3)$$

has been studied in [17, 18, 7, 30, 32, 9, 31] and other papers. The authors proved that, under various conditions, all solutions of (1.3) are asymptotic to $c\tau + b$ as $\tau \to \infty$, $c, b \in \mathbb{R}$. For the equation

$$x''(\tau) + f(\tau, x(\tau), x'(\tau)) = 0, \tag{1.4}$$

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see, for instance [8, 10, 19, 22, 23, 25, 27, 28]. It is proved that all solutions of (1.4) can be expressed asymptotically as $c\tau + b$ as $\tau \to \infty$, $c, b \in \mathbb{R}$.

Medved and Pekárková [23], studied the one-dimensional p-Laplacian equation

$$(|x'|^{p-1}x')' = f(\tau, x, x'), \quad p > 1.$$
(1.5)

They demonstrated that any solution of (1.5) behaves asymptotically as $b + c\tau$ as $\tau \to \infty$ for some real numbers b, c.

In [22], the initial value problem

$$\begin{aligned} (\Phi_p(x')\Psi(\tau))' + f(\tau, x, x') &= 0, \quad 1 (1.6)$$

was studied, where $\Phi_p(u) = |u|^{p-2}u$ and $\Psi(\tau)$ is a continuous positive function. Sufficient conditions under which all solutions of (1.6) obey the asymptotic expansion $x(\tau) = b + c\tau$ are established.

In contrast, the fractional case of equations (1.3) and (1.4) have been studied by comparatively a only few researchers; see, for instance [1, 2, 3, 4, 5, 6, 11, 12, 13, 14, 15, 20, 21, 24]. In 2009, Băleanu and Mustafa [1] studied the nonlinear fractional differential equation

$${}^{C}\mathfrak{D}_{0}^{\alpha}x(\tau) = f(\tau, x(\tau)), \quad 0 < \alpha < 1, \quad \tau > 0.$$
(1.7)

They showed that the solutions of (1.7) are asymptotic to $o(\tau^{c\alpha})$ as $\tau \to \infty$, for some c.

In 2012, Medved [20] studied the problem

$${}^{C}\mathfrak{D}_{a}^{\alpha+1}x(\tau) = f(\tau, x(\tau)), \quad 0 < \alpha < 1, \quad \tau \ge a > 1$$
$$x(a) = c_{1}, \quad x'(a) = c_{2}.$$
(1.8)

He demonstrated that any solution of (1.8) has the asymptotic property $x(\tau) = b + c\tau$ as $\tau \to \infty$, for some $c, b \in \mathbb{R}$.

Also, in 2013, Medved [21] discussed the equation

$${}^{C}\mathfrak{D}_{a}^{\alpha+1}x(\tau) = f(\tau, x(\tau), x'(\tau)), \quad 0 < \alpha < 1, \quad \tau \ge a > 1$$
(1.9)

and proved that every solution of (1.9) can be expressed asymptotically as $b + c\tau$ as $\tau \to \infty$, for some $c, b \in \mathbb{R}$.

Brestovanská and Medved [6] studied the problem

$$x''(\tau) + f(\tau, x(\tau), x'(\tau)) + \sum_{i=1}^{m} r_i(\tau) \int_0^{\tau} (\tau - s)^{\alpha_i - 1} f_i(s, x(s), x'(s)) ds = 0$$

(1.10)
$$x(1) = b_1, \quad x'(1) = b_2, \quad 0 < \alpha_i < 1, \ i = 1, 2, \dots, m.$$

They showed that any solution enjoys the asymptotic expansion $x(\tau) = b + c\tau$ as $\tau \to \infty$, for some $c, b \in \mathbb{R}$.

In 2015, Medved and Pospíšil [24] considered the equation

$${}^{C}\mathfrak{D}_{a}^{\alpha}x(\tau) = f(\tau, x(\tau), {}^{C}\mathfrak{D}_{0}^{\beta}x(\tau)), \quad \tau > a.$$

$$(1.11)$$

They proved that any solution $x(\tau)$ with $0 < \beta < \alpha < 1$, has the asymptotic property $x(\tau) = c\tau^{\beta} + o(\tau^{\beta})$ as $\tau \to \infty$, for some $c \in \mathbb{R}$. Also they proved that any solution $x(\tau)$ of (1.11), $0 < \beta < 1 < \alpha < 2$, has the asymptotic property $x(\tau) = c\tau + o(\tau)$ as $\tau \to \infty$, for some $c \in \mathbb{R}$. Moreover, they proved that there

$${}^{C}\mathfrak{D}_{a}^{\alpha}x(\tau) = f(\tau, x(\tau), x'(\tau), \dots, x^{(n-1)}(\tau), {}^{C}\mathfrak{D}_{0}^{\beta_{1}}x(\tau), \dots, {}^{C}\mathfrak{D}_{0}^{\beta_{m}}x(\tau)),$$

$$\tau > a.x^{(n-1)}(a) = c_{i}, \quad i = 0, 1, \dots, n-1,$$

(1.12)

has the asymptotic property $x(\tau) = c\tau^k + o(\tau^k)$ as $\tau \to \infty$, where $k \in \max\{n - 1, \beta_m\}$, $0 < \beta_1 < \ldots < \beta_m < \alpha < n$, and $n, m \in \mathbb{N}$.

In Sections 2 and 3, we prepare some material which will be needed later in our proofs. Sections 4, 5 and 6 are devoted to the main results on the asymptotic behavior results and boundedness of solutions for non-fractional and fractional source terms, respectively.

2. Preliminaries

In this section, we introduce some basic definitions, notation, properties and lemmas to be used in our results. We refer the reader to citeKilbas,Podl-1999,Samko for more details.

Definition 2.1 ([16]). We introduce the space

$$C_\eta[a,b]=\{h:(a,b]\rightarrow\mathbb{R}:\quad h(\tau)(\tau-a)^\eta\in C[a,b]\},\quad 1>\eta\geq 0.$$

Definition 2.2 ([16]). The left-sided Riemann-Liouville fractional integral of order $\alpha > 0$ is defined by

$$\Im_a^{\alpha} f(\tau) := \frac{1}{\Gamma(\alpha)} \int_a^{\tau} \frac{f(s)}{(\tau - s)^{1 - \alpha}} ds, \quad \tau > a,$$

provided that the right hand side exists.

Definition 2.3 ([16]). The left-sided Riemann-Liouville fractional derivative of order $\alpha \ge 0$, $n - 1 \le \alpha < n$, $n = -[-\alpha]$, is defined by

$$\begin{split} \mathfrak{D}_{a}^{\alpha}f(\tau) &= D^{n}\mathfrak{I}_{a}^{n-\alpha}f(\tau) = (\frac{d}{d\tau})^{n}\mathfrak{I}_{a}^{n-\alpha}f(\tau) \\ &= \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{d\tau}\right)^{n} \int_{a}^{\tau} \frac{f(s)}{(\tau-s)^{\alpha-n+1}} ds, \quad \tau > a. \end{split}$$

In particular, when $\alpha = n$ we have $\mathfrak{D}_a^{\alpha} f = D^n f$, and when $\alpha = 0$, $\mathfrak{D}_a^0 f = f$.

Definition 2.4 ([16]). The left-sided Caputo fractional derivative of order $\alpha \ge 0$, $n-1 \le \alpha < n, n = -[-\alpha]$, is defined by

$${}^{C}\mathfrak{D}^{\alpha}_{a}f(\tau)=\mathfrak{I}^{n-\alpha}_{a}f^{(n)}(\tau),\;\tau>a.$$

The fractional integral and fractional derivative of power functions have the same effect as the integer-order integral and derivative. Namely,

Lemma 2.5 ([16]). If $\beta > 0$ and $\alpha \ge 0$, then

$$\mathfrak{I}_{a}^{\alpha}(\tau-a)^{\beta-1} = \frac{\Gamma(\beta)}{\Gamma(\beta+\alpha)}(\tau-a)^{\alpha+\beta+1}, \quad \alpha > 0, \ \tau > a,$$
$${}^{C}\mathfrak{D}_{a}^{\alpha}(\tau-a)^{\beta-1} = \frac{\Gamma(\beta)}{\Gamma(\beta-\alpha)}(\tau-a)^{\beta-\alpha-1}, \quad \alpha \ge 0, \ \tau > a.$$

If $\beta = 1$, then $(^{C}\mathfrak{D}_{a}^{\alpha}1)(\tau) = 0$, $\tau > a$.

The Riemann-Liouville fractional integral (Definition 2.2) satisfies the following semigroup property.

Lemma 2.6. [16]/ Let $0 \leq \eta < 1$, $\alpha > 0$ and $\beta > 0$. If $h \in C_{\eta}[a, b]$, then $\Im_a^{\beta} \Im_a^{\alpha} h(\tau) = \Im_a^{\beta+\alpha} h(\tau), \quad \tau > a.$

The following result provides another composition of the fractional integration operator \mathfrak{I}_a^{α} with the fractional differentiation operator \mathfrak{D}_a^{α} .

Lemma 2.7 ([16]). Let $\alpha > 0$, $0 \le \eta < 1$, $n = -[-\alpha]$. If $h \in C_{\eta}[a, b]$ and $\mathfrak{I}_{a}^{n-\alpha}h \in C_{\eta}^{n}[a, b]$, then

$$\mathfrak{I}^{\alpha}_{a}\mathfrak{D}^{\alpha}_{a}h(\tau)=h(\tau)-\sum_{i=1}^{n}\frac{(\mathfrak{D}^{n-i}\mathfrak{I}^{n-\alpha}_{a}h)(a)}{\Gamma(\alpha-i+1)}(\tau-a)^{\alpha-i},\quad \tau>a.$$

Lemma 2.8 ([16]). Let $\alpha > 0$, $n = -[-\alpha]$. If $h \in C^n[a, b]$ or $h \in AC^n[a, b]$, then

$$\Im_a^{\alpha C} \mathfrak{D}_a^{\alpha} h(\tau) = h(\tau) - \sum_{k=0}^{n-1} \frac{h^{(k)}(a)}{k!} (\tau - a)^k, \quad \tau > a.$$

Lemma 2.9. Let $0 < \beta \leq \alpha < 1$. If $h \in AC[a, b]$, then ${}^{C}\mathfrak{D}_{0}^{\beta}h = \mathfrak{I}_{0}^{\alpha-\beta C}\mathfrak{D}_{0}^{\alpha}h.$

Proof. From Definition 2.4 and Lemma 2.6, we have

$${}^C\mathfrak{D}_0^\beta h = \mathfrak{I}_0^{1-\beta} h' = \mathfrak{I}_0^{\alpha-\beta} \mathfrak{I}_0^{1-\alpha} h' = \mathfrak{I}_0^{\alpha-\beta C} \mathfrak{D}_0^\alpha h.$$

Lemma 2.10 ([12]). Let $f \in L_1(0, \infty)$. Then

$$\lim_{\tau\to\infty}\frac{1}{\tau^\alpha}\Im_0^{\alpha+1}f(\tau)=\frac{1}{\Gamma(\alpha+1)}\int_0^\infty f(s)ds=\frac{1}{\Gamma(\alpha+1)}\Im_0^1f(\infty),\ \alpha>0.$$

Lemma 2.11. Let $0 < \alpha < 1$ and $0 \le \eta < 1$. Assume that $x \in AC[0,\infty)$ and $\mathfrak{I}_0^{1-\alpha}x' \in C_n^1[0,\infty)$. Then

$$\lim_{\tau \to \infty} \frac{x(\tau)}{\tau^{\alpha}} = \lim_{\tau \to \infty} \frac{{}^{C} \mathfrak{D}_{0}^{\alpha} x(\tau)}{\Gamma(1+\alpha)}.$$
(2.1)

Proof. Since $x \in AC[0,\infty) \subset C_{\eta}[0,\infty)$ and $\mathfrak{I}_{0}^{1-\alpha}x' \in C_{\eta}^{1}[0,\infty)$, we can use Lemma 2.7 to obtain

$$\mathfrak{I}_0^{\alpha}\mathfrak{D}_0^{\alpha}x'(\tau) = x'(\tau) - \frac{\mathfrak{I}_0^{1-\alpha}x'(0)}{\Gamma(\alpha)}\tau^{\alpha-1}, \quad \tau > 0.$$
(2.2)

Applying \mathfrak{I}_0^1 to both sides of (2.2), using Lemma 2.5 (with $\beta = \alpha$) and Lemma 2.6, we obtain

$$x(\tau) = x(0) + \frac{\mathfrak{I}_0^{1-\alpha} x'(0)}{\Gamma(\alpha+1)} \tau^{\alpha} + \mathfrak{I}_0^{1+\alpha} \mathfrak{D}_0^{\alpha} x'(\tau), \quad \tau > 0.$$
(2.3)

Dividing both sides of (2.3) by τ^{α} , we obtain

$$\frac{x(\tau)}{\tau^{\alpha}} = \frac{x(0)}{\tau^{\alpha}} + \frac{\mathfrak{I}_0^{1-\alpha}x'(0)}{\Gamma(\alpha+1)} + \frac{1}{\tau^{\alpha}}\mathfrak{I}_0^{1+\alpha}\mathfrak{D}_0^{\alpha}x'(\tau), \quad \tau > 0.$$

Next, we take the limit as $\tau \to \infty$, we arrive at

$$\lim_{\tau \to \infty} \frac{x(\tau)}{\tau^{\alpha}} = \frac{\mathfrak{I}_0^{1-\alpha} x'(0)}{\Gamma(1+\alpha)} + \frac{1}{\Gamma(1+\alpha)} \lim_{\tau \to \infty} \mathfrak{I}_0^1 \mathfrak{D}_0^{\alpha} x'(\tau), \tag{2.4}$$

where we used Lemma 2.10. Moreover, we conclude that

$$\begin{aligned} \mathfrak{I}_{0}^{1}\mathfrak{D}_{0}^{\alpha}x'(\tau) &= \mathfrak{I}_{0}^{1}D\mathfrak{I}_{0}^{1-\alpha}x'(\tau) = \mathfrak{I}_{0}^{1-\alpha}x'(\tau) - \mathfrak{I}_{0}^{1-\alpha}x'(0) = {}^{C}\mathfrak{D}_{0}^{\alpha}x(\tau) - {}^{C}\mathfrak{D}_{0}^{\alpha}x(0), & \tau > 0, \\ (2.5) \\ \text{and (2.1) follows directly from (2.4) and (2.5).} & \Box \end{aligned}$$

3. Some useful inequalities

First, we define the following special classes of functions

$$H_k = \{ h \in L_1(0,\infty) : h \text{ is positive and } s^k h \in L_1(1,\infty), \ k > -1 \},$$
(3.1)

$$M = \{F : (0,\infty) \times \mathbb{R}_+ \to \mathbb{R}_+ \text{ where } 0 \le F(\tau,s) - F(\tau,r) \le H(\tau)(s-r),$$

$$(3.2)$$

for some continuous function H on \mathbb{R}_+ , $s \ge r \ge 0$ and $\tau > 0$.

$$\Phi = \left\{ \varphi \in C(0,\infty) : \varphi \text{ is nondecreasing and positive on } (0,\infty), \\ 1 \qquad w \qquad (3.3) \right\}$$

$$\frac{1}{v}\varphi(w) \le \varphi(\frac{w}{v}), \ w > 0, \ v \ge 1 \}.$$
(3.3)

The proofs of the following lemmas are based on an application of the Bihari inequality which is a generalization of the Gronwall inequality.

Lemma 3.1 ([12]). Let $g(\tau)$ and $z(\tau)$ be nonnegative continuous functions defined for $\tau \geq 0$, $\varphi \in \Phi$ and $c_i \in \mathbb{R}$, i = 1, 2, 3. Then

$$z(\tau) \le c_1 + c_2 \tau^{\gamma} + c_3 \tau^{\gamma} \int_0^{\tau} g(s)\varphi(z(s))ds, \quad \tau, \quad \gamma \ge 0,$$
(3.4)

implies

$$z(\tau) \leq \begin{cases} E^{-1}(E(|c_1| + |c_2|) + |c_3| \int_0^\tau g(s)ds), & 0 \le \tau < 1\\ \tau^{\gamma} E^{-1}(E(A) + |c_3| \int_1^\tau s^{\gamma} g(s)ds), & \tau \ge 1, \end{cases}$$
(3.5)

where

$$\begin{split} A &= |c_1| + |c_2| + |c_3| \varphi(E^{-1}(C)) \int_0^1 g(s) ds, \\ C &= E(|c_1| + |c_2|) + |c_3| \int_0^1 g(s) ds < \infty, \end{split}$$

and E^{-1} is the inverse function of

$$E(\xi) = \int_{\xi_0}^{\xi} \frac{ds}{\varphi(s)}.$$

Lemma 3.2 ([12]). Let $z(\tau)$ satisfy

$$z(\tau) \leq c_1 \tau^{\gamma} + c_2 \tau^{\gamma} \int_0^{\tau} [F_1(s, z(s) + c_3) + F_2(s, z(s) + c_4) + h(s)] ds, \quad \tau \geq 0, \quad (3.6)$$

where $h : C[\mathbb{R}_+, \mathbb{R}_+], \quad F_j \in M, \quad j = 1, 2 \text{ and } \gamma, \quad c_i > 0, \quad i = 1, 2, 3, 4.$ Then
$$z(\tau) \leq \tau^{\gamma} f(\tau), \quad \tau > 0, \quad (3.7)$$

$$\tau(\tau) \le \tau^{\gamma} f(\tau), \quad \tau > 0,$$
(3.7)

where

$$f(\tau) = \left(c_1 + c_2 \int_0^{\tau} [F_1(s, c_3) + F_2(s, c_4) + h(s)]ds\right) \\ \times \exp\left(c_2 \int_0^{\tau} s^{\gamma} [N_1(s) + N_2(s)]ds\right), \quad \tau > 0,$$
(3.8)

with N_1 and N_2 are as in the definition of M corresponding to F_1 and F_2 , respectively.

Remark 3.3. If p, q > 1 and $\frac{1}{p} + \frac{1}{q} = 1$, then for $\alpha > 0, p(\alpha - 1) + 1 > 0 \iff q\alpha > 1$.

Lemma 3.4 ([13]). If $v, \lambda + 1 > 1/r$, for some r > 1, and g is a nonnegative continuous function defined on $[0, \infty)$, then

$$\int_{0}^{\tau} (\tau - s)^{\nu - 1} s^{\lambda} g(s) ds \le C \tau^{\nu + \lambda - 1/r} \Big(\int_{0}^{\tau} g^{r}(s) ds \Big)^{1/r}, \quad \tau > 0, \qquad (3.9)$$

where

$$C=K_{p(\upsilon-1)+1,p\lambda}=\frac{\Gamma(p\lambda+1)\Gamma(p(\upsilon-1)+1)}{\Gamma(p\lambda+p(\upsilon-1)+2)},\quad \frac{1}{p}+\frac{1}{r}=1.$$

Lemma 3.5 ([13]). Let h and z be nonnegative continuous functions defined on $[0,\infty)$. Let $\varphi_i(z) > 0$ on $(0,\infty)$, i = 1, 2, and $\varphi_i(z)$ are continuous nondecreasing functions defined on $[0,\infty)$. If

$$z(\tau) \le K_1 + K_2(\int_0^\tau h^q(s)\varphi_1^q(z(s))\varphi_2^q(z(s))ds)^{1/q}, \quad q > 1, \ \tau > 0,$$
(3.10)

where $K_i \in \mathbb{R}_+$, i = 1, 2, then

$$z(\tau) \le \left[E^{-1} \left(E(2^{q-1}K_1) + 2^{q-1}K_2 \int_0^\tau h^q(s) ds \right) \right]^{1/q}, \quad \tau > 0,$$

where E^{-1} is the inverse of

$$E(\xi) = \int_{\xi_0}^{\xi} \frac{ds}{\varphi_1^q(s^{1/q})\varphi_2^q(s^{1/q})}, \quad \xi > \xi_0 > 0.$$

4. Source without fractional derivatives

We consider the asymptotic behavior of solutions of the equation

$$({}^{C}\mathfrak{D}_{0}^{\alpha}x)'(\tau) = f(\tau, x(\tau)), \quad 0 < \alpha < 1, \ \tau \ge 0,$$
(4.1)

subject to

$$x(0) = b_1, \quad {}^C \mathfrak{D}_0^{\alpha} x(\tau)|_{\tau=0} = b_2,$$
 (4.2)

in the space

$$C_{1-\alpha}^{\alpha,1}[0,\infty) = \{ x \in AC[0,\infty), ({}^C \mathfrak{D}_0^{\alpha} x)' \in C_{1-\alpha}[0,\infty) \}.$$
(4.3)

We assume the following conditions:

- (C1) $f(\tau, x) \in C[[0, \infty) \times \mathbb{R}, \mathbb{R}]$ is such that $f(\cdot, x(\cdot)) \in C_{1-\alpha}[0, \infty)$ for any $x \in AC[0, \infty)$.
- (C2) There are continuous functions $P, \varphi : [0, \infty) \to [0, \infty)$ such that

$$|f(\tau, x(\tau))| \le \varphi(|x(\tau)|)P(\tau), \quad \tau \ge 0, \tag{4.4}$$

where

$$\int_{1}^{\infty} s^{\alpha} P(s) ds < \infty, \tag{4.5}$$

and $\varphi \in \Phi$.

Theorem 4.1. Suppose f satisfies (C1), (C2) and $x \in AC[0,\infty)$ is a solution of (4.1)-(4.2). Then

$$\lim_{\tau \to \infty} \frac{x(\tau)}{\tau^{\alpha}} = a \in \mathbb{R}, \quad as \ \tau \to \infty.$$

Proof. Integrating both sides of (4.1), we find

$${}^{C}\mathfrak{D}_{0}^{\alpha}x(\tau) = b_{2} + \int_{0}^{\tau} f(s, x(s))ds = b_{2} + \mathfrak{I}_{0}^{1}f(\tau, x(\tau)).$$
(4.6)

Applying \mathfrak{I}_0^{α} to both sides of (4.6), and using Lemmas 2.8 and 2.5, we arrive at

$$x(\tau) = b_1 + \frac{b_2}{\Gamma(\alpha+1)}\tau^{\alpha} + \frac{1}{\Gamma(\alpha+1)}\int_0^{\tau} (\tau-s)^{\alpha}f(s,x(s))ds, \quad \tau \ge 0.$$
(4.7)

By using (4.4) we obtain

$$|x(\tau)| \le |b_1| + \frac{|b_2|}{\Gamma(\alpha+1)}\tau^{\alpha} + \frac{1}{\Gamma(\alpha+1)}\tau^{\alpha}\int_0^{\tau} P(s)\varphi(|x(s)|)ds, \quad \tau \ge 0.$$
(4.8)

Applying Lemma 3.1 to (4.8) we obtain

$$|x(\tau)| \le \begin{cases} E^{-1} \left(E(|b_1| + \frac{|b_2|}{\Gamma(\alpha+1)}) + \frac{1}{\Gamma(\alpha+1)} \int_0^\tau P(s) ds \right), & 0 \le \tau < 1\\ \tau^{\alpha} E^{-1} \left(E(A) + \frac{1}{\Gamma(\alpha+1)} \int_1^\tau s^{\alpha} P(s) ds \right), & \tau \ge 1, \end{cases}$$

where

$$A = |b_1| + \frac{|b_2|}{\Gamma(\alpha+1)} + \frac{1}{\Gamma(\alpha+1)}\varphi(E^{-1}(K))\int_0^1 P(s)ds,$$

$$K = E(|b_1| + \frac{|b_2|}{\Gamma(\alpha+1)}) + \frac{1}{\Gamma(\alpha+1)}\int_0^1 P(s)ds < \infty.$$

From (4.5) and the continuity of P on \mathbb{R}_+ , we see that

$$|x(\tau)| \le \begin{cases} C_1, & 0 \le \tau < 1, \\ \tau^{\alpha} C_2, & \tau \ge 1, \end{cases}$$
(4.9)

with

$$C_1 = E^{-1} \left(E\left(|b_1| + \frac{|b_2|}{\Gamma(\alpha+1)}\right) + \frac{1}{\Gamma(\alpha+1)} \int_0^1 P(s) ds \right) < \infty,$$

$$C_2 = E^{-1} \left(E(A) + \frac{1}{\Gamma(\alpha+1)} \int_1^\infty s^\alpha P(s) ds \right) < \infty.$$

Next, it is clear that

$$\int_{0}^{\tau} |f(s, x(s))| ds \leq \int_{0}^{\tau} P(s)\varphi(|x(s)|) ds$$

$$\leq \int_{0}^{1} P(s)\varphi(|x(s)|) ds + \int_{1}^{\tau} P(s)\varphi(|x(s)|) ds \qquad (4.10)$$

$$\leq \int_{0}^{1} P(s)\varphi(|x(s)|) ds + \int_{1}^{\tau} s^{\alpha} P(s)\varphi(\frac{|x(s)|}{s^{\alpha}}) ds, \quad \tau > 0.$$

By (4.9) and (4.10), we have

$$\lim_{\tau \to \infty} \int_0^\tau f(s, x(s)) ds < \infty.$$
(4.11)

On the other hand, integrating (4.1) yields

$${}^{C}\mathfrak{D}_{0}^{\alpha}x(\tau) = b_{2} + \int_{0}^{\tau} f(s, x(s))ds, \quad \tau > 0.$$
(4.12)

From (4.11) and (4.12), we conclude

$$\lim_{\tau \to \infty} {}^C \mathfrak{D}_0^{\alpha} x(\tau) = c, \quad c \in \mathbb{R}.$$

Further, by Lemma 2.11, we can write

$$\lim_{\tau \to \infty} \frac{x(\tau)}{\tau^{\alpha}} = \lim_{\tau \to \infty} \frac{{}^C \mathfrak{D}_0^{\alpha} x(\tau)}{\Gamma(\alpha + 1)} = a,$$

for some real number a.

Example 4.2. All solutions of

$$({}^{C}\mathfrak{D}_{0}^{\alpha}x)'(\tau) = e^{-\tau}x^{r}(\tau), \quad 0 < \alpha, r \le 1, \ \tau > 0.$$
 (4.13)

satisfy $\lim_{\tau\to\infty}\frac{x(\tau)}{\tau^{\alpha}}=a$, as $\tau\to\infty$, for some real number a.

To prove this claim, let $\varphi(\tau) = \tau^r$ and $P(\tau) = e^{-\tau}$. Then

$$\int_{1}^{\infty} s^{\alpha} P(s) ds \leq \int_{0}^{\infty} s^{\alpha} e^{-s} ds = \Gamma(\alpha + 1) < \infty.$$

Obviously φ is a nondecreasing and positive function with

$$u\varphi(v) = uv^r \le (vu)^r = \varphi(vu), \quad u \ge 1, \ v > 0,$$

and

$$\int_0^\infty \frac{ds}{\varphi(s)} = \int_0^\infty \frac{ds}{s^r} = \infty.$$

Then $\varphi \in \Phi$. All the conditions of Theorem 4.1 are satisfied, therefore every solution x of (4.13) has satisfy $\lim_{\tau \to \infty} \frac{x(\tau)}{\tau^{\alpha}} = a$, $a \in \mathbb{R}$, as $\tau \to \infty$.

5. Equations with fractional source terms

We study problem (1.1) in the space $C_{1-\alpha}^{\alpha,1}[0,\infty)$ defined in (4.3) with the following assumptions:

(C3) $f(\tau, v, w) : [0, \infty) \times \mathbb{R}^2 \to \mathbb{R}$ is so that $f(\cdot, v(\cdot), w(\cdot)) \in C_{1-\alpha}[0, \infty)$ for every $v, w \in AC[0, \infty)$.

(C4)

$$|f(\tau, u(\tau), v(\tau))| \le F_1(\tau, |u(\tau)|) + F_2(\tau, \tau^\beta |v(\tau)|), \quad \tau \ge 0,$$
(5.1)

where $F_i \in M$, i = 1, 2.

Lemma 5.1. Suppose that f satisfies (C3), (4) and $x \in AC[0, \infty)$ is a solution of (1.1). Then

$$\max\{|x(\tau)|, \tau^{\beta}|^{C}\mathfrak{D}_{0}^{\beta}x(\tau)|\} \le |b_{1}| + z(\tau), \quad \tau > 0,$$
(5.2)

where

$$z(\tau) = C_2 \tau^{\alpha} + C_3 \tau^{\alpha} \int_0^{\tau} [F_1(s, |x(s)|) + F_2(s, \tau^{\beta}|^C \mathfrak{D}_0^{\beta} x(s)|)] ds, \quad \tau > 0,$$

$$C_3 = \max\left\{\frac{1}{\Gamma(\alpha+1)}, \frac{1}{\Gamma(\alpha-\beta+1)}\right\}, \quad C_2 = |b_2|C_3.$$
(5.3)

$${}^{C}\mathfrak{D}_{0}^{\alpha}x(\tau) = b_{2} + \mathfrak{I}_{0}^{1}f\left(\tau, x(\tau), {}^{C}\mathfrak{D}_{0}^{\beta}x(\tau)\right)$$
$$= b_{2} + \int_{0}^{\tau}f\left(s, x(s), {}^{C}\mathfrak{D}_{0}^{\beta}x(s)\right)ds, \quad \tau > 0.$$
(5.4)

Next, we apply \mathfrak{I}_0^{α} to both sides of (5.4), using Lemmas 2.6, 2.8 and 2.5, we find

$$\begin{aligned} x(\tau) &= b_1 + \frac{b_2}{\Gamma(\alpha+1)} \tau^{\alpha} + \mathfrak{I}_0^{1+\alpha} f\left(\tau, x(\tau), {}^C\mathfrak{D}_0^{\beta} x(\tau)\right) \\ &= b_1 + \frac{b_2}{\Gamma(\alpha+1)} \tau^{\alpha} + \frac{1}{\Gamma(\alpha+1)} \int_0^{\tau} (\tau-s)^{\alpha} f(s, x(s), {}^C\mathfrak{D}_0^{\beta} x(s)) ds, \end{aligned}$$
(5.5)

for $\tau > 0$. Thus, from (5.5) and (5.1) we have

$$\begin{aligned} |x(\tau)| &\leq |b_1| + \frac{|b_2|}{\Gamma(\alpha+1)} \tau^{\alpha} + \frac{\tau^{\alpha}}{\Gamma(\alpha+1)} \int_0^{\tau} \left| f\left(s, x(s), {}^C \mathfrak{D}_0^{\beta} x(s)\right) \right| ds \\ &\leq |b_1| + C_2 \tau^{\alpha} + C_3 \tau^{\alpha} \int_0^{\tau} \left(F_1(s, |x(s)|) + F_2\left(s, s^{\beta} | {}^C \mathfrak{D}_0^{\beta} x(s) | \right) \right) ds, \end{aligned}$$
(5.6)

for $\tau > 0$. By Lemma 2.9, we see that

$${}^{C}\mathfrak{D}_{0}^{\beta}x(\tau) = \mathfrak{I}_{0}^{\alpha-\beta}({}^{C}\mathfrak{D}_{0}^{\alpha}x(\tau)).$$
(5.7)

Let us insert the expression (5.4) into (5.7), using Lemmas 2.6 and 2.5, we have

$$\begin{split} {}^{C}\mathfrak{D}_{0}^{\beta}x(\tau) &= \mathfrak{I}_{0}^{\alpha-\beta}\Big(b_{2}+\mathfrak{I}_{0}^{1}f\big(s,x(s),{}^{C}\mathfrak{D}_{0}^{\beta}x(s)\big)\Big)(\tau) \\ &= \frac{b_{2}}{\Gamma(\alpha-\beta+1)}\tau^{\alpha-\beta} + \mathfrak{I}_{0}^{\alpha-\beta+1}f\big(\tau,x(\tau),{}^{C}\mathfrak{D}_{0}^{\beta}x(\tau)\big) \\ &= \frac{b_{2}}{\Gamma(\alpha-\beta+1)}\tau^{\alpha-\beta} \\ &+ \frac{1}{\Gamma(\alpha-\beta+1)}\int_{0}^{\tau}(\tau-s)^{\alpha-\beta}f(s,x(s),{}^{C}\mathfrak{D}_{0+}^{\beta}x(s))ds, \quad \tau > 0. \end{split}$$

Then from this and (5.1) we obtain the bound

$$\begin{aligned} \tau^{\beta}|^{C}\mathfrak{D}_{0}^{\beta}x(\tau)| \\ &\leq C_{3}|b_{2}|\tau^{\alpha}+C_{3}\tau^{\alpha}\int_{0}^{\tau}|f(s,x(s),^{C}\mathfrak{D}_{0+}^{\beta}x(s))|ds \\ &\leq C_{2}\tau^{\alpha}+C_{3}\tau^{\alpha}\int_{0}^{\tau}\left(F_{1}(s,|x(s)|)+F_{2}(s,s^{\beta}|^{C}\mathfrak{D}_{0}^{\beta}x(s)|)\right)ds, \quad \tau > 0. \end{aligned}$$
(5.8)

Relation (5.2) follows directly from (5.3), (5.6) and (5.8). \Box

Theorem 5.2. Suppose that f satisfies (C3)-(C4) and

$$\int_0^\infty s^\alpha N_i(s)ds < \infty, \quad \int_0^\infty F_i(s,|b_1|)ds < \infty, \ i = 1, 2.$$
(5.9)

Then, every solution $x(\tau)$ of problem (1.1) has the following property

$$\lim_{\tau \to \infty} \frac{x(\tau)}{\tau^{\alpha}} = a, \quad a \in \mathbb{R}.$$

Proof. By using Lemma 5.1 we have

$$F_1(\tau, |x(\tau)|) \le F_1(\tau, |b_1| + z(\tau)), \quad \tau > 0, \tag{5.10}$$

$$F_2(\tau, \tau^{\beta}|^C \mathfrak{D}_0^{\beta} x(\tau)|) \le F_2(\tau, z(\tau) + |b_1|), \quad \tau > 0.$$
(5.11)

Taking into account (5.3), (5.10) and (5.11) we arrive at

$$z(\tau) \le C_2 \tau^{\alpha} + C_3 \tau^{\alpha} \int_0^{\tau} [F_1(s, |b_1| + z(s)) + F_2(s, z(\tau) + |b_1|)] ds, \quad \tau > 0.$$

Then, by Lemma 3.2, we find that

$$z(\tau) \le C\tau^{\alpha}, \quad \tau > 0 \tag{5.12}$$

where

$$C = \left(C_2 + C_3 \int_0^\infty [F_1(s, |b_1|) + F_2(s, |b_1|)] ds\right)$$

$$\times \exp(C_3 \int_0^\infty s^{\gamma} [N_1(s) + N_2(s)] ds) < \infty.$$

It follows from Lemma 5.1 and (5.12) that

$$|x(\tau)| \le |b_1| + C\tau^{\alpha}, \quad \tau^{\beta}|^C \mathfrak{D}_0^{\beta} x(\tau)| \le |b_1| + C\tau^{\alpha}, \quad \tau > 0.$$
 (5.13)

Again by hypothesis (5.1) we have

$$\begin{split} |\int_0^\tau f(s,x(s),{}^C\mathfrak{D}_0^\beta x(s))ds| &\leq \int_0^\tau |f(s,x(s),{}^C\mathfrak{D}_0^\beta x(s))|ds\\ &\leq \int_0^\tau [F_1(s,|x(s)|) + F_2(s,s^\beta|{}^C\mathfrak{D}_0^\beta x(s)|)]ds, \end{split}$$

for $\tau > 0$. From this inequality and (5.13), we obtain

$$\begin{split} &|\int_{0}^{\tau} f(s, x(s), {}^{C}\mathfrak{D}_{0}^{\beta} x(s))ds| \\ &\leq \int_{0}^{\tau} [F_{1}(s, |b_{1}| + Cs^{\alpha}) + F_{2}(s, |b_{1}| + Cs^{\alpha})]ds \\ &= \int_{0}^{\tau} \Big\{ F_{1}(s, |b_{1}| + Cs^{\alpha}) - F_{1}(s, |b_{1}|) + F_{1}(s, |b_{1}|) \\ &+ F_{2}(s, |b_{1}| + Cs^{\alpha}) - F_{2}(s, |b_{1}|) + F_{2}(s, |b_{1}|) \Big\} ds, \quad \tau > 0. \end{split}$$

As the functions F_i , i = 1, 2 are in M, we obtain

$$\left| \int_{0}^{\tau} f(s, x(s), {}^{C}\mathfrak{D}_{0}^{\beta} x(s)) ds \right|$$

$$\leq C \int_{0}^{\tau} s^{\alpha} [N_{1}(s) + N_{s}(s)] ds + \int_{0}^{\tau} [F_{1}(s, |b_{1}|) + F_{2}(s, |b_{1}|)] ds < \infty,$$
(5.14)

where we have used (5.9). Then

$$\lim_{\tau \to \infty} \int_0^\tau f(s, x(s), {}^C \mathfrak{D}_0^\beta x(s)) ds < \infty.$$

By (5.4) we conclude that there is $b \in \mathbb{R}$ such that $\lim_{\tau \to \infty} {}^{C} \mathfrak{D}_{0}^{\alpha} x(\tau) = b$. Further, by Lemma 2.11, we deduce that

$$\lim_{\tau \to \infty} \frac{x(\tau)}{\tau^{\alpha}} = \lim_{\tau \to \infty} \frac{{}^{C} \mathfrak{D}_{0}^{\alpha} x(\tau)}{\Gamma(\alpha + 1)} = a,$$

and the proof is now complete.

6. Boundedness

We consider the fractional differential problem (1.2) in the space

$$C^{\alpha}[0,\infty) = \left\{ x \in AC[0,\infty) : {}^{C}\mathfrak{D}_{0}^{\alpha}x \in C[0,\infty) \right\}.$$
(6.1)

We assume the following conditions:

(C5) $f: [0,\infty) \times \mathbb{R}^2 \to \mathbb{R}$ is so that $f(\cdot, v(\cdot), w(\cdot)) \in C[0,\infty)$ for every v, w in $C[0,\infty)$.

(C6)

$$|f(\tau, u, v)| \le \tau^{\gamma} h(\tau) \varphi_1(|u(\tau)|) \varphi_2(|v(\tau)|), \quad \tau > 0,$$

$$(6.2)$$

where $h, \varphi_1, \varphi_2 : \mathbb{R}_+ \to \mathbb{R}_+$ are continuous functions with $\varphi_i, i = 1, 2$, are nondecreasing functions and $h \in L_q(0, \infty)$ for some $q > \frac{1}{\alpha - \beta}, \gamma = \frac{1}{q} - \alpha$.

Lemma 6.1. : Suppose that f satisfies (C5), (C6) and $x \in AC[0,\infty)$ is a solution of (1.2). Then

$$\max\left\{|x(\tau)|, |^C \mathfrak{D}_0^\beta x(\tau)|\right\} \le z(\tau), \quad \tau \ge \tau_0 > 0, \tag{6.3}$$

where

$$z(\tau) = |b| + K_1 \left(\int_0^\tau h^q(s) \varphi_1^q(|x(s)|) \varphi_2^q(|^C \mathfrak{D}_0^\beta x(s)|) ds \right)^{1/q}, \quad \tau > 0, \tag{6.4}$$

and

$$K_{1} = \max\left\{\frac{K_{1+p(\alpha-1),p\gamma}^{1/p}}{\Gamma(\alpha)}, \frac{K_{1+p(\alpha-\beta-1),p\gamma}^{1/p}}{\Gamma(\alpha-\beta)\tau_{0}^{\beta}}\right\},\$$
$$K_{\alpha,\beta} = \frac{\Gamma(\beta+1)\Gamma(\alpha)}{\Gamma(\alpha+\beta+1)}, \quad \frac{1}{p} + \frac{1}{q} = 1.$$

Proof. Applying \mathfrak{I}_0^{α} to (1.2) and taking into account Lemma 2.8, we have

$$x(\tau) = b + \frac{1}{\Gamma(\alpha)} \int_0^{\tau} (\tau - s)^{\alpha - 1} f(s, x(s), {}^C \mathfrak{D}_0^\beta x(s)) ds, \quad \tau > 0.$$
(6.5)

Using the inequality (6.2), we obtain

$$|x(\tau)| \le |b| + \frac{1}{\Gamma(\alpha)} \int_0^\tau (\tau - s)^{\alpha - 1} s^\gamma h(s) \varphi_1(|x(s)|) \varphi_2(|^C \mathfrak{D}_0^\beta x(s)|) ds, \qquad (6.6)$$

for $\tau > 0$. It follows from the assumptions $\beta < \alpha$, $q > \frac{1}{\alpha - \beta}$ and $\gamma = \frac{1}{q} - \alpha$ that $p(\alpha - 1) + 1 \ge p(\alpha - \beta - 1) + 1 > 0$ and $p\gamma + 1 = p(\frac{1}{q} - \alpha) + 1 = p(1 - \alpha) > 0$. Then, we apply Lemma 3.4, to obtain

$$\begin{aligned} |x(\tau)| &\leq |b| + \frac{1}{\Gamma(\alpha)} K_{p(\alpha-1)+1,p\gamma}^{1/p} \tau^{\alpha+\gamma-1/q} \Big(\int_0^\tau h^q(s) \varphi_1^q(|x(s)|) \varphi_2^q(|^C \mathfrak{D}_0^\beta x(s)|) ds \Big)^{1/q} \\ &\leq |b| + K_1 \Big(\int_0^\tau h^q(s) \varphi_1^q(|x(s)|) \varphi_2^q(|^C \mathfrak{D}_0^\beta x(s)|) ds \Big)^{1/q}, \quad \tau > 0. \end{aligned}$$

$$(6.7)$$

$${}^{C}\mathfrak{D}_{0}^{\beta}x(\tau) = \mathfrak{I}_{0}^{\alpha-\beta} {}^{C}\mathfrak{D}^{\alpha}x(\tau) = \frac{1}{\Gamma(\alpha-\beta)} \int_{0}^{\tau} (\tau-s)^{\alpha-\beta-1} {}^{C}\mathfrak{D}_{0}^{\alpha}x(s)ds$$

$$= \frac{1}{\Gamma(\alpha-\beta)} \int_{0}^{\tau} (\tau-s)^{\alpha-\beta-1} f(s,x(s), {}^{C}\mathfrak{D}_{0}^{\beta}x(s))ds, \quad \tau > 0.$$
(6.8)

In view of (6.2), we have

$$|{}^{C}\mathfrak{D}_{0}^{\beta}x(\tau)| \leq \frac{1}{\Gamma(\alpha-\beta)} \int_{0}^{\tau} (\tau-s)^{\alpha-\beta-1} s^{\gamma} h(s)\varphi_{1}(|x(s)|)\varphi_{2}(|{}^{C}\mathfrak{D}_{0}^{\beta}x(s)|) ds,$$

for $\tau > 0$. Again, from Lemma 3.4, we find

$$\begin{aligned} |^{C}\mathfrak{D}_{0}^{\beta}x(\tau)| \\ &\leq \frac{K_{p(\alpha-\beta-1)+1,p\gamma}^{1/p}}{\Gamma(\alpha-\beta)}\tau^{\alpha-\beta+\gamma-1/q}\Big(\int_{0}^{\tau}h^{q}(s)\varphi_{1}^{q}(|x(s)|)\varphi_{2}^{q}(|^{C}\mathfrak{D}_{0}^{\beta}x(s)|)ds\Big)^{1/q} \\ &\leq \frac{K_{p(\alpha-\beta-1)+1,p\gamma}^{1/p}}{\Gamma(\alpha-\beta)}\tau^{-\beta}\Big(\int_{0}^{\tau}h^{q}(s)\varphi_{1}^{q}(|x(s)|)\varphi_{2}^{q}(|^{C}\mathfrak{D}_{0}^{\beta}x(s)|)ds\Big)^{1/q} \\ &\leq K_{1}(\int_{0}^{\tau}h^{q}(s)\varphi_{1}^{q}(|x(s)|)\varphi_{2}^{q}(|^{C}\mathfrak{D}_{0}^{\beta}x(s)|)ds)^{1/q}, \quad \tau \geq \tau_{0} > 0. \end{aligned}$$
(6.9)

Therefore (6.3) follows from (6.4), (6.7) and (6.9).

Theorem 6.2. Assume that f satisfies (C5), (C6). Then, any solution x of (1.2) satisfies

$$|x(\tau)| \le C, \quad |^C \mathfrak{D}_0^\beta x(\tau)| < C,$$

for some positive constant $C, \tau > 0$, provided that

$$\int_{\xi_0}^{\infty} \frac{ds}{\varphi_1^q(s^{1/q})\varphi_2^q(s^{1/q})} = \infty, \quad \xi_0 > 0.$$

Proof. In view of Lemma 6.1 we have

$$\varphi_1(|x(\tau)|) \le \varphi_1(z(\tau)), \quad {}_2(|{}^C\mathfrak{D}_0^\beta x(\tau)|) \le \varphi_2(z(\tau)), \quad \tau > 0.$$
 (6.10)

From this inequality and (6.4), we obtain

$$z(\tau) \le |b| + K_1 \left(\int_0^\tau h^q(s)\varphi_1^q(z(s))\varphi_2^q(z(s))ds\right)^{1/q}, \quad \tau > 0.$$
 (6.11)

Therefore, Lemma 3.5 implies

$$z(\tau) \le \left[E^{-1} \left(E(2^{q-1}K_1) + 2^{q-1}K_2 \int_0^\tau h^q(s) ds \right) \right]^{1/q} < \infty,$$

because $h \in L_q(0, \infty)$. This completes the proof.

Example 6.3. Consider the problem

$${}^{C}\mathfrak{D}_{0}^{2/3}x(\tau) = \tau^{1/q-2/3}e^{-\lambda\tau}(x(\tau))^{3/5} {}^{C}\mathfrak{D}_{0}^{1/3}x(\tau) {}^{1/3} (\cos({}^{C}\mathfrak{D}_{0}^{1/3}x)) \quad \tau > 0,$$

$$x(0) = b, \quad q > 3, \quad \lambda > 0.$$

(6.12)

Let $\varphi_1(\tau) = \tau^{3/5}$, $\varphi_2(\tau) = \tau^{1/3}$ and $h(\tau) = e^{-\lambda \tau}$, $\gamma = 1/q - 2/3$. Then $h \in L_q(0,\infty)$ and

$$\int_{\xi_0}^{\infty} \frac{ds}{\varphi_1^q(s^{\frac{1}{q}})\varphi_2^q(s^{1/q})} = \int_{\xi_0}^{\infty} \frac{ds}{s^{3/5}s^{1/3}} = \int_{\xi_0}^{\infty} \frac{ds}{s^{14/15}} = \infty.$$

Then, by Theorem 6.2, we deduce that any solution x of (6.12) satisfies

$$|x(\tau)| \le C, \quad |^C \mathfrak{D}_0^\beta x(\tau)| < C,$$

for $\alpha = 2/3$, $\beta = 1/3$, and $\tau > 0$.

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