



Existence result for a class of coupled fractional differential systems with integral boundary value conditions

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Communicated by X. Z. Liu

Abstract

Applying coincidence degree theory of Mawhin, this paper is concerned with existence result for a coupled fractional differential systems with Riemann-Stieltjes integral boundary value conditions. An example is also given to illustrate the main result. ©2017 All rights reserved.

Keywords: Coincidence degree, coupled fractional differential systems, Riemann-Stieltjes integral, boundary value conditions.
2010 MSC: 34B10, 34B15.

1. Introduction

The subject of fractional calculus has gained considerable popularity and importance due to its wide applications in widespread fields of science and engineering. For details, see [4, 5, 9] and the references therein. Fractional models can provide a more precise description over things than integral ones. This is owing to the fact that fractional derivatives enable the description of memory and hereditary properties of various material and processes. As a result, fractional differential equations have attracted much attention, and lots of good results have been obtained. See [2–5, 8–11] for a good overview.

Meanwhile, coupled fractional differential systems have been studied in some recent works [8, 13, 14]. For example, in [8], the authors studied the following coupled system of fractional differential equations with nonlocal integral boundary conditions

$$\begin{cases} {}^C D_{0+}^{\alpha} u(t) = f(t, u(t), v(t)), & t \in [0, 1], \\ {}^C D_{0+}^{\beta} v(t) = g(t, u(t), v(t)), & t \in [0, 1], \\ u(0) = \gamma I^p u(\eta) = \gamma \int_0^{\eta} \frac{(\eta-s)^{p-1}}{\Gamma(p)} u(s) ds, & 0 < \eta < 1, \\ v(0) = \delta I^q v(\xi) = \delta \int_0^{\xi} \frac{(\xi-s)^{q-1}}{\Gamma(q)} v(s) ds, & 0 < \xi < 1, \end{cases}$$

where ${}^C D_{0+}^{\alpha}$ denotes the Caputo fractional derivative, $0 < \alpha, \beta \leq 1$, $f, g \in C([0, 1] \times \mathbb{R}^2, \mathbb{R})$, and $p, q, \gamma, \delta \in \mathbb{R}$. Applying nonlinear alternative of Leray-Schauder and Banach's fixed-point theorem, they investigated the existence and uniqueness of solution for this coupled system.

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doi:[10.22436/jnsa.010.07.52](https://doi.org/10.22436/jnsa.010.07.52)

Received 2017-06-07

In [13], Zhang et al. investigated the following three-point boundary value conditions at resonance for the following coupled system of nonlinear fractional differential equations

$$\begin{cases} D_{0+}^{\alpha} u(t) = f(t, v(t), D_{0+}^{\beta-1} v(t)), & 0 < t < 1, \\ D_{0+}^{\beta} v(t) = g(t, u(t), D_{0+}^{\alpha-1} u(t)), & 0 < t < 1, \\ u(0) = v(0) = 0, \quad u(1) = \sigma_1 u(\eta_1), \quad v(1) = \sigma_2 v(\eta_2), \end{cases}$$

where D_{0+}^{α} is the standard Riemann-Liouville fractional derivative, $1 < \alpha, \beta \leq 2$, $0 < \eta_1, \eta_2 < 1$, $\sigma_1, \sigma_2 > 0$, $\sigma_1 \eta_1^{\alpha-1} = \sigma_2 \eta_2^{\beta-1} = 1$, and $f, g : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ are continuous. Based on new Banach spaces and by using the coincidence degree theory of Mawhin, the existence results were studied.

Recently, in [2], Cui studied the following differential system at resonance

$$\begin{cases} -x''(t) = f_1(t, x(t), y(t), x'(t), y'(t)), & t \in (0, 1), \\ -y''(t) = f_2(t, x(t), y(t), x'(t), y'(t)), & t \in (0, 1), \\ x(0) = y(0) = 0, \quad x(1) = \alpha[y], \quad y(1) = \beta[x], \end{cases}$$

where $f_1, f_2 : (0, 1) \times \mathbb{R}^4 \rightarrow \mathbb{R}$ are continuous and may be singular at $t = 0, 1$. $\alpha[y], \beta[x]$ are bounded linear functionals on $C[0, 1]$ given by

$$\alpha[y] = \int_0^1 y(t) dA(t), \quad \beta[x] = \int_0^1 x(t) dB(t),$$

involving Stieltjes integrals.

To our best knowledge, there are fewer results for coupled fractional differential systems with Riemann-Stieltjes integral boundary value conditions. Motivated by all the above works, we consider the existence of solutions for the following systems

$$\begin{cases} D_{0+}^{\alpha} x(t) = f(t, y(t), D_{0+}^{\beta-1} y(t)), & 0 < t < 1, \\ D_{0+}^{\beta} y(t) = g(t, x(t), D_{0+}^{\alpha-1} x(t)), & 0 < t < 1, \\ x(0) = y(0) = 0, \quad x(1) = \alpha[x], \quad y(1) = \beta[y], \end{cases} \quad (1.1)$$

where $1 < \alpha, \beta < 2$, $f, g : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfy the Carathéodory conditions, $\alpha[x] = \int_0^1 x(t) dA(t)$, $\beta[y] = \int_0^1 y(t) dB(t)$, and $A(t), B(t)$ are functions of bounded variation satisfying

$$\int_0^1 t^{\alpha-1} dA(t) = 1, \quad \int_0^1 t^{\beta-1} dB(t) = 1, \quad \int_0^1 t^{\alpha} dA(t) \neq 1, \quad \int_0^1 t^{\beta} dB(t) \neq 1.$$

The main features of this paper are as follows. (i) A class of coupled fractional differential systems with Riemann-Stieltjes integral boundary value conditions is firstly studied, which generalizes the existing coupled fractional differential systems [13] and has wider applications. (ii) The coincidence degree theory of Mawhin is used to investigate the existence of solutions for system (1.1), which enriches the theory of coupled fractional differential systems.

The rest of this paper is organized as follows. Section 2 introduces some basic definitions and lemmas. In Section 3, the key outcome is presented. Finally, an example is given to demonstrate the main result in Section 4.

2. Background materials and preliminaries

In order to get the corresponding conclusion, we first recall some basic concepts and theorems. For details, please refer to [6, 7] and references therein.

Definition 2.1. Let Y, Z be real Banach spaces, $L : \text{dom } L \subset Y \rightarrow Z$ be a linear operator. L is said to be the Fredholm operator of index zero provided that:

- (i) $\text{Im } L$ is a closed subset of Z ;
- (ii) $\dim \ker L = \text{co dim Im } L < +\infty$.

Let Y, Z be real Banach spaces and $L : \text{dom } L \subset Y \rightarrow Z$ be a Fredholm operator of index zero. $P : Y \rightarrow Y$, $Q : Z \rightarrow Z$ are continuous projectors such that

$$\text{Im } P = \ker L, \ker Q = \text{Im } L, Y = \ker L \oplus \ker P, Z = \text{Im } L \oplus \text{Im } Q.$$

It follows that $L|_{\text{dom } L \cap \ker P} : \text{dom } L \cap \ker P \rightarrow \text{Im } L$ is invertible. We denote the inverse of the operator by K_P .

Definition 2.2. Let Ω be an open bounded subset of Y such that $\text{dom } L \cap \Omega \neq \emptyset$. Then the operator $N : Y \rightarrow Z$ is called L -compact on $\overline{\Omega}$ if $QN(\overline{\Omega})$ is bounded and $K_P(I - Q)N : \overline{\Omega} \rightarrow Y$ is compact, where I is the identical operator.

Theorem 2.3. Let L be a Fredholm operator of index zero and let N be L -compact on $\overline{\Omega}$. Assume that the following conditions are satisfied:

- (i) $Lx \neq \lambda Nx$ for every $(x, y) \in [(\text{dom } L \setminus \ker L) \cap \partial\Omega] \times (0, 1)$;
- (ii) $Nx \notin \text{Im } L$ for every $x \in \ker L \cap \partial\Omega$;
- (iii) $\deg(QN|_{\ker L}, \ker L \cap \Omega, 0) \neq 0$, where $Q : Z \rightarrow Z$ is a projector as above with $\text{Im } L = \ker Q$.

Then the equation $Lx = Nx$ has at least one solution in $\text{dom } L \cap \overline{\Omega}$.

Next, we mainly introduce some definitions and lemmas of the fractional calculus. For details, please refer to [1, 5, 9].

Definition 2.4. The Riemann-Liouville fractional integral of order $\alpha > 0$ of a function $y : (0, \infty) \rightarrow \mathbb{R}$ is given by

$$I_{0+}^{\alpha} y(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} y(s) ds,$$

provided the right side is pointwise defined on $(0, \infty)$.

Definition 2.5. The Riemann-Liouville fractional derivative of order $\alpha > 0$ of a continuous function $y : (0, \infty) \rightarrow \mathbb{R}$ is given by

$$D_{0+}^{\alpha} y(t) = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt}\right)^n \int_0^t \frac{y(s)}{(t-s)^{\alpha-n+1}} ds,$$

where n is the smallest integer greater than or equal to α , provided that the right side is pointwise defined on $(0, \infty)$.

Lemma 2.6. Let $n-1 < \alpha \leq n$, $u \in C(0, 1) \cap L^1(0, 1)$, $c_i \in \mathbb{R}$ ($i = 1, 2, \dots, n$), then

$$I_{0+}^{\alpha} D_{0+}^{\alpha} u(t) = u(t) + c_1 t^{\alpha-1} + c_2 t^{\alpha-2} + \dots + c_n t^{\alpha-n}.$$

Lemma 2.7.

(1) Let $g \in L^1[a, b]$, $p > q > 0$. Then

$$I_{0+}^p I_{0+}^q g(t) = I_{0+}^{p+q} g(t) = I_{0+}^q I_{0+}^p g(t), D_{0+}^q I_{0+}^p g(t) = I_{0+}^{p-q} g(t), D_{0+}^p I_{0+}^p g(t) = g(t).$$

(2) Let $p > q > 0$. Then

$$D_{0+}^q t^p = \frac{\Gamma(p+1)}{\Gamma(p+1-q)} t^{p-q}, D_{0+}^p t^q = 0.$$

(3) Let $\alpha > 0$, $m \in \mathbb{N}$ and $D = d/dx$. If the fractional derivatives $D_{0+}^\alpha u(t)$ and $D_{0+}^{\alpha+m} u(t)$ exist, then $D^m D_{0+}^\alpha u(t) = D_{0+}^{\alpha+m} u(t)$.

Lemma 2.8. $D_{0+}^\alpha u(t) = 0$ if and only if $u(t) = c_1 t^{\alpha-1} + c_2 t^{\alpha-2} + \dots + c_n t^{\alpha-n}$ for some $c_i \in \mathbb{R}$, $i = 1, 2, \dots, n$, where n is the smallest integer greater than or equal to α .

Definition 2.9. We say that the map $f: [0, 1] \times \mathbb{R}^n \rightarrow \mathbb{R}$ satisfies the carathéodory conditions with respect to $L^1[0, 1]$ if the following conditions are satisfied:

- (i) for each $z \in \mathbb{R}^n$, the mapping $t \rightarrow f(t, z)$ is Lebesgue measurable;
- (ii) for almost every $t \in [0, 1]$, the mapping $z \rightarrow f(t, z)$ is continuous on \mathbb{R}^n ;
- (iii) for each $r > 0$, there exists $\varphi_r \in L^1([0, 1], \mathbb{R})$ such that $|f(t, z)| \leq \varphi_r(t)$ for a.e. $t \in [0, 1]$ and every $|z| \leq r$.

We use the following two classical Banach spaces $C[0, 1]$ with the norm $\|x\|_\infty = \max_{t \in [0, 1]} |x(t)|$ and $Z_1 = L^1[0, 1]$ with the norm $\|x\|_1 = \int_0^1 |x(t)| dt$. Let

$$C^\mu[0, 1] = \{x \in C[0, 1] : D_{0+}^{\mu-i} x \in C[0, 1], i = 0, 1, \dots, N-1\},$$

where $\mu > 0$, $N = [\mu] + 1$. Obviously, $C^\mu[0, 1]$ is a Banach space with the norm

$$\|x\|_{C^\mu} = \|D_{0+}^\mu x\|_\infty + \dots + \|D_{0+}^{\mu-(N-1)} x\|_\infty + \|x\|_\infty.$$

Lemma 2.10 ([12]). $F \subset C^\mu[0, 1]$ is compact if and only if F is uniformly bounded and equicontinuous. Here to be uniformly bounded means that there exists $M > 0$ such that for every $u \in F$

$$\|u\|_{C^\mu} = \|D_{0+}^\mu u\|_\infty + \dots + \|D_{0+}^{\mu-(N-1)} u\|_\infty + \|u\|_\infty < M$$

and to be equicontinuous means that for all $\varepsilon > 0$, there exists $\delta > 0$ and for all $t_1, t_2 \in [0, 1], |t_1 - t_2| < \delta, u \in F$, and $i = 0, 1, \dots, N-1$, the following holds

$$|u(t_1) - u(t_2)| < \varepsilon, \quad |D_{0+}^{\mu-i} u(t_1) - D_{0+}^{\mu-i} u(t_2)| < \varepsilon.$$

Let $Y_1 = C^{\alpha-1}[0, 1], Y_2 = C^{\beta-1}[0, 1], 1 < \alpha, \beta < 2$. Thus $Y = Y_1 \times Y_2$ is a Banach space with the norm defined by $\|(x, y)\|_Y = \max\{\|x\|_{Y_1}, \|y\|_{Y_2}\}$, and $Z = Z_1 \times Z_1$ is a Banach space with the norm defined by $\|(x, y)\|_Z = \max\{\|x\|_1, \|y\|_1\}$.

Define L_1 to be the linear operator from $\text{dom } L_1 \cap Y_1 \rightarrow Z_1$ with

$$L_1 x = D_{0+}^\alpha x, \quad x \in \text{dom } L_1,$$

where $\text{dom } L_1 = \{x \in Y_1 | D_{0+}^\alpha x \in L^1[0, 1], x(0) = 0, x(1) = \alpha[x]\}$.

Define L_2 to be the linear operator from $\text{dom } L_2 \cap Y_2 \rightarrow Z_1$ with

$$L_2 y = D_{0+}^\beta y, \quad y \in \text{dom } L_2,$$

where $\text{dom } L_2 = \{y \in Y_2 | D_{0+}^\beta y \in L^1[0, 1], y(0) = 0, y(1) = \beta[y]\}$.

Define L to be the linear operator from $\text{dom } L \subset Y \rightarrow Z$ with

$$L(x, y) = (L_1 x, L_2 y), \quad (x, y) \in \text{dom } L,$$

where $\text{dom } L = \{(x, y) \in Y | x \in \text{dom } L_1, y \in \text{dom } L_2\}$.

Let $N : Y \rightarrow Z$ be defined by

$$N(x, y) = (N_1(y), N_2(x)),$$

where $N_1 : Y_2 \rightarrow Z_1$ is defined by

$$N_1 y(t) = f(t, y(t), D_{0+}^{\beta-1} y(t)),$$

and $N_2 : Y_1 \rightarrow Z_1$ is defined by

$$N_2 x(t) = g(t, x(t), D_{0+}^{\alpha-1} x(t)).$$

Then the coupled system of boundary value problems (1.1) can be written by

$$L(x, y) = N(x, y).$$

Lemma 2.11. *The operator $L: \text{dom } L \subset Y \rightarrow Z$ is a Fredholm operator of index zero.*

Proof. It is clear that

$$\ker L = \{(k_1 t^{\alpha-1}, k_2 t^{\beta-1}) : k_1, k_2 \in \mathbb{R}, t \in [0, 1]\}.$$

Now we seek the structure of $\text{Im } L$.

Let $(x, y) \in \text{Im } L$, then there exists $(u, v) \in \text{dom } L$ such that $L(u, v) = (x, y)$, which means

$$u \in Y_1, D_{0+}^{\alpha} u = x, v \in Y_2, D_{0+}^{\beta} v = y.$$

By Lemma 2.6, one has

$$\begin{aligned} I_{0+}^{\alpha} x(t) &= u(t) + c_1 t^{\alpha-1} + c_2 t^{\alpha-2}, \\ I_{0+}^{\beta} y(t) &= v(t) + d_1 t^{\beta-1} + d_2 t^{\beta-2}, \end{aligned} \tag{2.1}$$

where $c_i, d_i \in \mathbb{R}$ ($i = 1, 2$). Since $u(0) = 0$, one can get $c_2 = 0$. Therefore

$$u(t) = I_{0+}^{\alpha} x(t) - c_1 t^{\alpha-1}.$$

By virtue of $u(1) = \alpha[u]$, we have

$$u(1) = I_{0+}^{\alpha} x(1) - c_1 = \alpha[u] = \int_0^1 u(t) dA(t).$$

Thus

$$\frac{1}{\Gamma(\alpha)} \int_0^1 (1-s)^{\alpha-1} x(s) ds - c_1 = \int_0^1 \left[\frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} x(s) ds - c_1 t^{\alpha-1} \right] dA(t),$$

which means

$$\int_0^1 (1-s)^{\alpha-1} x(s) ds - \int_0^1 \int_0^t (t-s)^{\alpha-1} x(s) ds dA(t) = 0. \tag{2.2}$$

Similarly, by (2.1) we can get

$$\int_0^1 (1-s)^{\beta-1} y(s) ds - \int_0^1 \int_0^t (t-s)^{\beta-1} y(s) ds dB(t) = 0. \tag{2.3}$$

On the other hand, suppose that x satisfies (2.2) and y satisfies (2.3). Choose

$$u(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} x(s) ds + k_1 t^{\alpha-1}, \quad v(t) = \frac{1}{\Gamma(\beta)} \int_0^t (t-s)^{\beta-1} y(s) ds + k_2 t^{\beta-1},$$

where $k_1, k_2 \in \mathbb{R}$. It is easy to see $(u, v) \in \text{dom } L$ and $L(u, v) = (x, y)$. Hence

$$\text{Im } L = \{(x, y) \in Z \mid x \text{ satisfies (2.2), } y \text{ satisfies (2.3)}\}.$$

In the following, consider the linear operator $Q : Z \rightarrow Z$

$$Q(x, y) = (Q_1x, Q_2y),$$

where the linear operators $Q_1, Q_2 : Z_1 \rightarrow Z_1$ are defined by

$$Q_1x(t) = \frac{\alpha}{1 - \int_0^1 t^\alpha dA(t)} \left[\int_0^1 (1-s)^{\alpha-1} x(s) ds - \int_0^1 \int_0^t (t-s)^{\alpha-1} x(s) ds dA(t) \right],$$

and

$$Q_2y(t) = \frac{\beta}{1 - \int_0^1 t^\beta dB(t)} \left[\int_0^1 (1-s)^{\beta-1} y(s) ds - \int_0^1 \int_0^t (t-s)^{\beta-1} y(s) ds dB(t) \right].$$

Obviously, Q is a continuous linear projector and $(x, y) \in \text{Im } L$ is equivalent to $Q(x, y) = (0, 0)$. In addition, it is not difficult to prove that $\text{Im } L = \ker Q$ and $Q^2(x, y) = Q(x, y)$.

Take $(x, y) \in Z$ in the form $(x, y) = ((x, y) - Q(x, y)) + Q(x, y)$. Then $(x, y) - Q(x, y) \in \text{Im } L = \ker Q$. Thus, $Z = \text{Im } L + \text{Im } Q$. Let $(x, y) \in \text{Im } L \cap \text{Im } Q$. Then, $Q(x, y) = (x, y)$. By $(x, y) \in \text{Im } L = \ker Q$, we have $Q(x, y) = (0, 0)$. Hence $(x, y) = (0, 0)$. Therefore, we can get $Z = \text{Im } L \oplus \text{Im } Q$.

Notice that $\dim \ker L = \text{co dim Im } L = 2 < +\infty$. Then $\text{Ind } L = \dim \ker L - \text{co dim Im } L = 0$, which means L is a Fredholm operator of index zero. \square

Let operator $P : Y \rightarrow Y$ be defined by

$$P(x, y) = (P_1x, P_2y),$$

where $P_1 : Y_1 \rightarrow Y_1$ and $P_2 : Y_2 \rightarrow Y_2$ are defined by

$$P_1x(t) = \frac{D_{0+}^{\alpha-1}x(0)}{\Gamma(\alpha)}t^{\alpha-1}, \quad P_2y(t) = \frac{D_{0+}^{\beta-1}y(0)}{\Gamma(\beta)}t^{\beta-1}.$$

In fact $P, P_1,$ and P_2 are continuous linear projectors and

$$\ker P = \{(x, y) \in Y \mid D_{0+}^{\alpha-1}x(0) = 0, D_{0+}^{\beta-1}y(0) = 0\}.$$

It is clear that $P^2(x, y) = P(x, y)$ and $\text{Im } P = \ker L$. Take $(x, y) \in Y$ in the form $(x, y) = ((x, y) - P(x, y)) + P(x, y)$. Then $(x, y) - P(x, y) \in \ker P$ and $P(x, y) \in \ker L = \text{Im } P$. Thus, $Y = \ker P + \ker L$. For any $(x, y) \in \ker P \cap \ker L$, we have $(x, y) = (k_1t^{\alpha-1}, k_2t^{\beta-1})$. From $(x, y) \in \ker P$, it follows that $D_{0+}^{\alpha-1}(k_1t^{\alpha-1})|_{t=0} = k_1\Gamma(\alpha) = 0$ and $D_{0+}^{\beta-1}(k_2t^{\beta-1})|_{t=0} = k_2\Gamma(\beta) = 0$. Thus $k_1 = k_2 = 0$. Hence $Y = \ker P \oplus \ker L$. For every $(x, y) \in Y$,

$$\begin{aligned} \|P(x, y)\|_Y &= \|(P_1x, P_2y)\|_Y = \max\{\|P_1x\|_{Y_1}, \|P_2y\|_{Y_2}\} \\ &= \max\left\{\frac{1}{\Gamma(\alpha)}|D_{0+}^{\alpha-1}x(0)|\|t^{\alpha-1}\|_{Y_1}, \frac{1}{\Gamma(\beta)}|D_{0+}^{\beta-1}y(0)|\|t^{\beta-1}\|_{Y_2}\right\} \\ &= \max\left\{\frac{1}{\Gamma(\alpha)}|D_{0+}^{\alpha-1}x(0)|[\|t^{\alpha-1}\|_\infty + \|D_{0+}^{\alpha-1}(t^{\alpha-1})\|_\infty], \frac{1}{\Gamma(\beta)}|D_{0+}^{\beta-1}y(0)|[\|t^{\beta-1}\|_\infty \right. \\ &\quad \left. + \|D_{0+}^{\beta-1}(t^{\beta-1})\|_\infty]\right\} \\ &= \max\left\{\left(1 + \frac{1}{\Gamma(\alpha)}\right)|D_{0+}^{\alpha-1}x(0)|, \left(1 + \frac{1}{\Gamma(\beta)}\right)|D_{0+}^{\beta-1}y(0)|\right\}. \end{aligned} \tag{2.4}$$

Define $K_P : \text{Im } L \rightarrow \text{dom } L \cap \ker P$ by

$$K_P(x, y) = (I_{0+}^\alpha x, I_{0+}^\beta y).$$

For $(x, y) \in \text{Im } L$, we have

$$LK_P(x, y) = L(I_{0+}^\alpha x, I_{0+}^\beta y) = (D_{0+}^\alpha I_{0+}^\alpha x, D_{0+}^\beta I_{0+}^\beta y) = (x, y). \tag{2.5}$$

On the other hand, for $(x, y) \in \text{dom } L \cap \text{ker } P$, it follows from Lemma 2.6 that

$$I_{0+}^\alpha D_{0+}^\alpha x(t) = x(t) + c_1 t^{\alpha-1} + c_2 t^{\alpha-2}, \quad I_{0+}^\beta D_{0+}^\beta y(t) = y(t) + d_1 t^{\beta-1} + d_2 t^{\beta-2}, \quad c_i, d_i \in \mathbb{R} (i = 1, 2).$$

One has $c_2 = d_2 = 0$, since $(x, y) \in \text{dom } L$. In view of $(x, y) \in \text{ker } P$, we have $D_{0+}^{\alpha-1} x(0) = D_{0+}^{\beta-1} y(0) = 0$. So, $c_1 = d_1 = 0$. Thus, we have

$$K_P L(x, y) = K_P(D_{0+}^\alpha x, D_{0+}^\beta y) = (I_{0+}^\alpha D_{0+}^\alpha x, I_{0+}^\beta D_{0+}^\beta y) = (x, y). \tag{2.6}$$

This together with (2.5) and (2.6) guarantees that $K_P = (L|_{\text{dom } L \cap \text{ker } P})^{-1}$. Moreover

$$\begin{aligned} \|K_P(x, y)\|_Y &= \|(I_{0+}^\alpha x, I_{0+}^\beta y)\|_Y = \max\{\|I_{0+}^\alpha x\|_{Y_1}, \|I_{0+}^\beta y\|_{Y_2}\} \\ &= \max\{\|D_{0+}^{\alpha-1} I_{0+}^\alpha x\|_\infty + \|I_{0+}^\alpha x\|_\infty, \|D_{0+}^{\beta-1} I_{0+}^\beta y\|_\infty + \|I_{0+}^\beta y\|_\infty\} \\ &\leq \max\{(1 + \frac{1}{\Gamma(\alpha)})\|x\|_1, (1 + \frac{1}{\Gamma(\beta)})\|y\|_1\} \leq \Delta \|(x, y)\|_Z, \end{aligned} \tag{2.7}$$

where $\Delta = \max\{1 + \frac{1}{\Gamma(\alpha)}, 1 + \frac{1}{\Gamma(\beta)}\}$.

By Lemma 2.10 and standard arguments, we can derive the following conclusion.

Lemma 2.12. $K_P(I - Q)N : Y \rightarrow Y$ is compact.

3. Main results

First, we list the following notations and assumptions for convenience:

$$\nu_1 = 1 + \frac{1}{\Gamma(\alpha)}, \quad \nu_2 = 1 + \frac{1}{\Gamma(\beta)}, \quad \sigma_1 = \Delta + \nu_1, \quad \sigma_2 = \Delta + \nu_2,$$

where Δ is described as in (2.7).

(A₁) There exist functions $a_i, b_i, c_i \in L[0, 1] (i = 1, 2)$, such that

$$|f(t, x, y)| \leq a_1(t) + b_1(t)|x| + c_1(t)|y|, \quad (x, y) \in \mathbb{R}^2 \text{ and } t \in [0, 1], \tag{3.1}$$

$$|g(t, x, y)| \leq a_2(t) + b_2(t)|x| + c_2(t)|y|, \quad (x, y) \in \mathbb{R}^2 \text{ and } t \in [0, 1]. \tag{3.2}$$

(A₂) For $(x, y) \in \text{dom } L$, there exist constants $M_1, M_2 > 0$ such that if either $|D_{0+}^{\alpha-1} x(t)| > M_1$ or $|D_{0+}^{\beta-1} y(t)| > M_2$, then $QN(x, y) \neq (0, 0)$ for all $t \in [0, 1]$.

(A₃) There exist constants $D_1, D_2 > 0$ such that for $(k_1, k_2) \in \mathbb{R}^2$, then either

$$k_2 Q_1 N_1(k_2 t^{\beta-1}) > 0, \text{ if } |k_2| > D_2, \tag{3.3}$$

$$k_1 Q_2 N_2(k_1 t^{\alpha-1}) > 0, \text{ if } |k_1| > D_1, \tag{3.4}$$

or

$$k_2 Q_1 N_1(k_2 t^{\beta-1}) < 0, \text{ if } |k_2| > D_2,$$

$$k_1 Q_2 N_2(k_1 t^{\alpha-1}) < 0, \text{ if } |k_1| > D_1.$$

Theorem 3.1. Suppose that (A₁)-(A₃) hold. Then (1.1) has at least one solution in Y , provided that

$$\begin{aligned} \max\{\sigma_1(\|b_1\|_1 + \|c_1\|_1), \sigma_2(\|b_2\|_1 + \|c_2\|_1), \nu_1(\|b_1\|_1 + \|c_1\|_1) + \Delta(\|b_2\|_1 + \|c_2\|_1), \\ \nu_2(\|b_2\|_1 + \|c_2\|_1) + \Delta(\|b_1\|_1 + \|c_1\|_1)\} < 1. \end{aligned} \tag{3.5}$$

Proof. We divide this proof into four steps.

Step 1: Set

$$\Omega_1 = \{(x, y) \in \text{dom } L \setminus \ker L : L(x, y) = \lambda N(x, y), \lambda \in (0, 1)\}.$$

Now we prove Ω_1 is bounded.

For any $(x, y) \in \Omega_1$, we have $N(x, y) \in \text{Im } L = \ker Q$. Hence $QN(x, y) = (0, 0)$. By (A_2) , there exist $t_0, t_1 \in [0, 1]$ such that

$$|D_{0+}^{\alpha-1}x(t_0)| \leq M_1, \quad |D_{0+}^{\beta-1}y(t_1)| \leq M_2.$$

Notice $(I - P)(x, y) \in \text{dom } L \cap \ker P$ and $LP(x, y) = (0, 0)$, this together with (2.7) guarantees that

$$\begin{aligned} \|(I - P)(x, y)\|_Y &= \|K_P L(I - P)(x, y)\|_Y \leq \Delta \|L(I - P)(x, y)\|_Z \\ &= \Delta \|L(x, y)\|_Z = \Delta \lambda \|N(x, y)\|_Z \leq \Delta \max\{\|N_1 y\|_1, \|N_2 x\|_1\}. \end{aligned} \tag{3.6}$$

Since

$$D_{0+}^{\alpha-1}x(t) = D_{0+}^{\alpha-1}x(t_0) + \int_{t_0}^t D_{0+}^{\alpha}x(s) ds,$$

we have

$$|D_{0+}^{\alpha-1}x(0)| \leq \|D_{0+}^{\alpha-1}x\|_{\infty} \leq |D_{0+}^{\alpha-1}x(t_0)| + \|D_{0+}^{\alpha}x\|_1 \leq M_1 + \|L_1 x\|_1 \leq M_1 + \|N_1 y\|_1. \tag{3.7}$$

Similarly, one can get

$$|D_{0+}^{\beta-1}y(0)| \leq M_2 + \|N_2 x\|_1. \tag{3.8}$$

It follows from (2.4), (3.7), and (3.8) that

$$\|P(x, y)\|_Y \leq \max\{\nu_1 M_1 + \nu_1 \|N_1 y\|_1, \nu_2 M_2 + \nu_2 \|N_2 x\|_1\}. \tag{3.9}$$

Then by (3.6) and (3.9), we can obtain

$$\begin{aligned} \|(x, y)\|_Y &\leq \|P(x, y)\|_Y + \|(I - P)(x, y)\|_Y \\ &\leq \max\{\nu_1 M_1 + \nu_1 \|N_1 y\|_1, \nu_2 M_2 + \nu_2 \|N_2 x\|_1\} + \Delta \max\{\|N_1 y\|_1, \|N_2 x\|_1\} \\ &\leq \max\{\nu_1 M_1 + \sigma_1 \|N_1 y\|_1, \nu_1 M_1 + \nu_1 \|N_1 y\|_1 + \Delta \|N_2 x\|_1, \nu_2 M_2 \\ &\quad + \sigma_2 \|N_2 x\|_1, \nu_2 M_2 + \nu_2 \|N_2 x\|_1 + \Delta \|N_1 y\|_1\}. \end{aligned} \tag{3.10}$$

Based on (3.10), we need only to discuss the following four cases.

Case 1. $\|(x, y)\|_Y \leq \nu_1 M_1 + \sigma_1 \|N_1 y\|_1$.

By (3.1), we have

$$\|(x, y)\|_Y \leq \nu_1 M_1 + \sigma_1 (\|a_1\|_1 + \|b_1\|_1 \|y\|_{\infty} + \|c_1\|_1 \|D_{0+}^{\beta-1}y\|_{\infty}). \tag{3.11}$$

Since $\|x\|_{\infty}, \|D_{0+}^{\alpha-1}x\|_{\infty}, \|y\|_{\infty}, \|D_{0+}^{\beta-1}y\|_{\infty} \leq \|(x, y)\|_Y$ and (3.11), we can get

$$\|y\|_{\infty} \leq \frac{\nu_1 M_1 + \sigma_1 (\|a_1\|_1 + \|c_1\|_1 \|D_{0+}^{\beta-1}y\|_{\infty})}{1 - \sigma_1 \|b_1\|_1}. \tag{3.12}$$

Therefore, by (3.11) and (3.12), we have

$$\|D_{0+}^{\beta-1}y\|_{\infty} \leq \frac{1}{1 - \sigma_1 (\|b_1\|_1 + \|c_1\|_1)} (\nu_1 M_1 + \sigma_1 \|a_1\|_1). \tag{3.13}$$

It follows from (3.11), (3.12), and (3.13) that Ω_1 is bounded.

Case 2. $\|(x, y)\|_Y \leq \nu_2 M_2 + \sigma_2 \|N_2 x\|_1$.

Similar to that of Case 1, we can also obtain that Ω_1 is bounded.

Case 3. $\|(x, y)\|_Y \leq \nu_1 M_1 + \nu_1 \|N_1 y\|_1 + \Delta \|N_2 x\|_1$.

It follows from (3.1) and (3.2) that

$$\begin{aligned} \|(x, y)\|_Y &\leq \nu_1 M_1 + \nu_1 (\|a_1\|_1 + \|b_1\|_1 \|y\|_\infty + \|c_1\|_1 \|D_{0^+}^{\beta-1} y\|_\infty) \\ &\quad + \Delta (\|a_2\|_1 + \|b_2\|_1 \|x\|_\infty + \|c_2\|_1 \|D_{0^+}^{\alpha-1} x\|_\infty). \end{aligned} \tag{3.14}$$

Then, (3.14) implies that

$$\begin{aligned} \|y\|_\infty &\leq \frac{1}{1 - \nu_1 \|b_1\|_1} [\nu_1 M_1 + \nu_1 (\|a_1\|_1 + \|c_1\|_1 \|D_{0^+}^{\beta-1} y\|_\infty) \\ &\quad + \Delta (\|a_2\|_1 + \|b_2\|_1 \|x\|_\infty + \|c_2\|_1 \|D_{0^+}^{\alpha-1} x\|_\infty)]. \end{aligned} \tag{3.15}$$

By (3.14) and (3.15), we get

$$\begin{aligned} \|x\|_\infty &\leq \frac{1}{1 - \nu_1 \|b_1\|_1 - \Delta \|b_2\|_1} [\nu_1 M_1 + \nu_1 (\|a_1\|_1 + \|c_1\|_1 \|D_{0^+}^{\beta-1} y\|_\infty) \\ &\quad + \Delta (\|a_2\|_1 + \|c_2\|_1 \|D_{0^+}^{\alpha-1} x\|_\infty)], \\ \|D_{0^+}^{\alpha-1} x\|_\infty &\leq \frac{1}{1 - \nu_1 \|b_1\|_1 - \Delta (\|b_2\|_1 + \|c_2\|_1)} [\nu_1 M_1 + \nu_1 (\|a_1\|_1 \\ &\quad + \|c_1\|_1 \|D_{0^+}^{\beta-1} y\|_\infty) + \Delta \|a_2\|_1], \end{aligned}$$

and

$$\|D_{0^+}^{\beta-1} y\|_\infty \leq \frac{1}{1 - \nu_1 (\|b_1\|_1 + \|c_1\|_1) - \Delta (\|b_2\|_1 + \|c_2\|_1)} (\nu_1 M_1 + \nu_1 \|a_1\|_1 + \Delta \|a_2\|_1),$$

which means that Ω_1 is bounded.

Case 4. $\|(x, y)\|_Y \leq \nu_2 M_2 + \nu_2 \|N_2 x\|_1 + \Delta \|N_1 y\|_1$.

Similar to that of Case 3, we can also obtain that Ω_1 is bounded.

Step 2: Let

$$\Omega_2 = \{(x, y) \in \ker L | N(x, y) \in \text{Im } L\}.$$

Now we are going to prove that Ω_2 is bounded.

For $(x, y) \in \Omega_2$, we have $(x, y) = (k_1 t^{\alpha-1}, k_2 t^{\beta-1})$. Notice $\text{Im } L = \ker Q$, we get $QN(x, y) = (0, 0)$. It follows from (A₂) and Lemma 2.7 that

$$|D_{0^+}^{\alpha-1} x(t)| = |k_1| \Gamma(\alpha) \leq M_1, \quad |D_{0^+}^{\beta-1} y(t)| = |k_2| \Gamma(\beta) \leq M_2.$$

Hence

$$\|D_{0^+}^{\alpha-1} x\|_\infty \leq M_1, \quad \|D_{0^+}^{\beta-1} y\|_\infty \leq M_2, \quad \|x\|_\infty \leq |k_1| \leq \frac{M_1}{\Gamma(\alpha)}, \quad \|y\|_\infty \leq |k_2| \leq \frac{M_2}{\Gamma(\beta)}.$$

Thus, Ω_2 is bounded.

Step 3: If the first part of (A₃) holds, set

$$\Omega_3 = \{(x, y) \in \ker L | \lambda J(x, y) + (1 - \lambda)QN(x, y) = (0, 0), \lambda \in [0, 1]\},$$

where $J : \ker L \rightarrow \text{Im } Q$ is given by

$$J(k_1 t^{\alpha-1}, k_2 t^{\beta-1}) = (k_2, k_1), \quad (k_1, k_2) \in \mathbb{R}^2.$$

Now we are in position to prove that Ω_3 is bounded. For $(x, y) \in \Omega_3$, we know

$$\lambda(k_2, k_1) + (1 - \lambda)QN(k_1 t^{\alpha-1}, k_2 t^{\beta-1}) = (0, 0). \tag{3.16}$$

There are three cases to be considered.

Case 1. If $\lambda = 0$, then $QN(k_1t^{\alpha-1}, k_2t^{\beta-1}) = (0, 0)$. By Step 2, we have

$$|k_1| \leq \frac{M_1}{\Gamma(\alpha)}, \quad |k_2| \leq \frac{M_2}{\Gamma(\beta)}.$$

Case 2. If $\lambda = 1$, then $k_1 = k_2 = 0$.

Case 3. If $\lambda \in (0, 1)$, we can obtain that $|k_1| \leq D_1, |k_2| \leq D_2$. In fact, if $|k_1| > D_1$ or $|k_2| > D_2$, it follows from (3.3), (3.4), and (3.16) that

$$\lambda k_1^2 = -(1-\lambda)k_1Q_2N_2(k_1t^{\alpha-1}) < 0, \quad \text{or} \quad \lambda k_2^2 = -(1-\lambda)k_2Q_1N_1(k_2t^{\beta-1}) < 0,$$

which is a contradiction. Thus $\Omega_3 \subset \{(x, y) \in \ker L \mid (x, y) = (k_1t^{\alpha-1}, k_2t^{\beta-1}), |k_1| \leq \max\{\frac{M_1}{\Gamma(\alpha)}, D_1\}, |k_2| \leq \max\{\frac{M_2}{\Gamma(\beta)}, D_2\}\}$ is bounded.

If the second part of (A_3) holds, then

$$\Omega_3 = \{(x, y) \in \ker L \mid -\lambda J(x, y) + (1-\lambda)QN(x, y) = (0, 0), \lambda \in [0, 1]\},$$

J is described as in above. By a similar way, we can also obtain that Ω_3 is bounded.

Step 4: In the following, we shall prove that all conditions of Theorem 2.3 are satisfied.

Set Ω to be a bounded open set of Y such that $\cup_{i=1}^3 \overline{\Omega}_i \subset \Omega$. By Lemma 2.12, we know $K_P(I-Q)N : \overline{\Omega} \rightarrow Y$ is compact. Thus N is L -compact on $\overline{\Omega}$ and the following conditions hold:

- (i) $L(x, y) \neq \lambda N(x, y)$ for every $((x, y), \lambda) \in [(\text{dom } L \setminus \ker L) \cap \partial\Omega] \times (0, 1)$;
- (ii) $N(x, y) \notin \text{Im } L$ for every $(x, y) \in \ker L \cap \partial\Omega$.

Finally, we shall prove that (iii) of Theorem 2.3 is satisfied.

Let $H((x, y), \lambda) = \pm\lambda J(x, y) + (1-\lambda)QN(x, y)$. According to the above argument, we have

$$H((x, y), \lambda) \neq (0, 0) \quad \text{for all } (x, y) \in \ker L \cap \partial\Omega.$$

Thus, by the homotopy property of degree

$$\begin{aligned} \deg(QN|_{\ker L}, \ker L \cap \Omega, 0) &= \deg(H(\cdot, 0), \ker L \cap \Omega, 0) = \deg(H(\cdot, 1), \ker L \cap \Omega, 0) \\ &= \deg(\pm J, \ker L \cap \Omega, 0) \neq 0. \end{aligned}$$

Then by Theorem 2.3, (1.1) has at least one solution in Y . □

4. An example

Consider the following problem

$$\begin{cases} D_{0+}^{\frac{3}{2}}x(t) = f(t, y(t), D_{0+}^{\frac{1}{4}}y(t)), & t \in (0, 1), \\ D_{0+}^{\frac{5}{4}}y(t) = g(t, x(t), D_{0+}^{\frac{1}{2}}x(t)), & t \in (0, 1), \\ x(0) = y(0) = 0, \\ x(1) = \int_0^1 x(t)d(\frac{3}{2}t), \quad y(1) = \int_0^1 y(t)d(\frac{5}{4}t), \end{cases} \tag{4.1}$$

where

$$f(t, u, v) = \begin{cases} t^4 + t \sin u, & t \in [0, \frac{1}{2}], \\ t^4 + t^3v, & t \in (\frac{1}{2}, 1], \end{cases} \quad g(t, u, v) = \begin{cases} t^2 + t \cos u, & t \in [0, \frac{1}{2}], \\ t^2 + t^4v, & t \in (\frac{1}{2}, 1]. \end{cases}$$

Equation (4.1) can be regarded as a BVP of the form (1.1), where $\alpha = \frac{3}{2}, \beta = \frac{5}{4}, A(t) = \frac{3}{2}t, B(t) = \frac{5}{4}t$.

Choose $a_1(t) = t^4 + t$, $b_1(t) = 0$, $c_1(t) = t^3$, $a_2(t) = t^2 + t$, $b_2(t) = 0$, $c_2(t) = t^4$, and $\varphi_r(t) = t^4 + t + t^3r$, $\psi_r(t) = t^2 + t + t^4r$. It is not difficult to see that f and g satisfy Carathéodory conditions. We can easily get

$$\int_0^1 t^{\alpha-1} dA(t) = 1, \quad \int_0^1 t^{\beta-1} dB(t) = 1, \quad \int_0^1 t^\alpha dA(t) = \frac{3}{5}, \quad \int_0^1 t^\beta dB(t) = \frac{5}{9},$$

$$Q_1 N_1 y = \frac{15}{4} \left[\int_0^1 (1-s)^{\frac{1}{2}} f(s, y(s), D_{0+}^{\frac{1}{4}} y(s)) ds - \frac{3}{2} \int_0^1 \int_0^t (t-s)^{\frac{1}{2}} f(s, y(s), D_{0+}^{\frac{1}{4}} y(s)) ds dt \right]$$

$$= \frac{15}{4} \int_0^1 (1-s)^{\frac{1}{2}} s f(s, y(s), D_{0+}^{\frac{1}{4}} y(s)) ds,$$

$$Q_2 N_2 x = \frac{45}{16} \left[\int_0^1 (1-s)^{\frac{1}{4}} g(s, x(s), D_{0+}^{\frac{1}{2}} x(s)) ds - \frac{5}{4} \int_0^1 \int_0^t (t-s)^{\frac{1}{4}} g(s, x(s), D_{0+}^{\frac{1}{2}} x(s)) ds dt \right]$$

$$= \frac{45}{16} \int_0^1 (1-s)^{\frac{1}{4}} s g(s, x(s), D_{0+}^{\frac{1}{2}} x(s)) ds.$$

Choose $M_1 = 32$, $M_2 = 16$, $D_1 = 10$, $D_2 = 18$. It is clear that (A_1) – (A_3) hold. By simple computations, we know (3.5) holds. Therefore, all the assumptions of Theorem 3.1 hold, which means that (4.1) has at least one solution in Y .

Acknowledgment

The research was supported by the National Natural Science Foundation of China under grant 11671237, and the Natural Science Foundation of Shandong Province under grant ZR2013AM005.

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