

KALIKADEVI ART'S, COMMERCE & SCIENCE COLLEGE, SHIRUR(KA)



**DEPARTMENT
OF
MATHEMATICS**

A Boundary Value Problem of Fractional Order Solutions (B.V.P.S.)

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Introduction

Fractional Calculus is ordinary differentiation and integration.

- Fractional boundary value problem

$$D^\alpha - (D^\alpha + u(t)) + u(t) = ((t_1 u(t)), t \in (0, +\infty))$$

$$u(0) = u(+\infty) = 0$$

where

$$\frac{1}{2} < \alpha < 1 \text{ and } f; (0 + \infty) \times \mathbb{R} \rightarrow \mathbb{R}$$

Definition Let μ be a function defined on $(0, +\infty)$. For

$N - 1 \leq \alpha < n$ ($n \in \mathbb{N}^*$), the left and right Riemann – Liouville fractional derivatives for a function μ denoted by $D^{\alpha+}\mu$ and $D^{\alpha-}\mu$ respectively, are defined by

$$\begin{aligned} D^{\alpha+}\mu(t) &= \frac{d^n}{dt^n} I^{n-\alpha} \mu(t) \\ &= \frac{1}{\Gamma(n-\alpha)} \frac{d^n}{dt^n} \int_0^t (t-s)^{n-\alpha-1} \mu(s) ds, t \in (0, +\infty), \end{aligned}$$

And

$$\begin{aligned} D^{\alpha-}u(t) &= (-1)^n \frac{d^n}{dt^n} I^{n-\alpha} u(t) \\ &= \frac{(-1)^n}{\Gamma(n-\alpha)} \frac{d^n}{dt^n} \int_t^{+\infty} (s-t)^{n-\alpha-1} u(s) ds, t \in (0, +\infty), \end{aligned}$$

Provided that the right – hand side is pointwise defined.

In particular for $\alpha=n$, $D^{\alpha+}u(t) = D^{\alpha}u(t) = D^n u(t)$ and $D^{\alpha-}u(t) = (-1)^n D^n u(t)$,
 $(0, +\infty)$

Theorem:

If $D^\alpha + u(t) = D^\alpha - u \in L^1(0, +\infty)$ and $n - 1 \leq \alpha < n$, then

$$I^\alpha + D^\alpha + u(t) = u(t) + \sum_{j=1}^n C_j (t - a)^{\alpha-j}$$

$$I^\alpha - D^\alpha - u(t) = u(t) + \sum_{j=1}^n C_j (b - t)^{\alpha-j}$$

$$\text{With } C_j^1 + \frac{(-1)^{\alpha-1} D_{b-}^{\alpha-1}}{\Gamma(\alpha-j+1)} \in R, j = 1, 2, \dots, n.$$

Now we introduce a new space which is suitable for the study of our fractional BVP.

Proof: Let.

$$E_0^\alpha(0, +\infty) = \{u \in L^2(0, +\infty), D^\alpha + u \in L^2(0, +\infty), u(0) = u(\infty) = 0\},$$

With the natural norm

$$\|u\|_\alpha = \left(\int_0^{+\infty} |u(t)|^2 dt + \int_0^{+\infty} |D^\alpha + u(t)|^2 dt \right)^{\frac{1}{2}}, \forall u \in E_0^\alpha(0, +\infty). \quad (1.2)$$

Let the space $C_p([0, +\infty))$ be defined by

$$C_p([0, +\infty)) = \{u \in C([0, +\infty)), R\}: \lim_{t \rightarrow +\infty} p(t)u(t) \text{ exists}\}$$

And endowed with the norm

$$\|u\|_{\infty, p} = \sup_{t \in [0, +\infty)} p(t)|u(t)|, \quad \lim_{t \rightarrow +\infty} p(t)t^{\alpha-\frac{1}{2}} = 0.$$

Where the function $p : [0, +\infty) \rightarrow (0, +\infty)$ is continuous and satisfies

We put

$$M = \frac{1}{\sqrt{2\alpha-1} \cdot \Gamma(\alpha)} \cdot \sup_{t>0} p(t)t^{\alpha-\frac{1}{2}}.$$

Formula:

The boundary value problem:

$$\int_0^{+\infty} [D^\alpha + u(t)D^\alpha + u(t) + u(t)u(t) - f(t, u(t))u(t)] dt = 0, \text{ for all } u \in E_0^\alpha(0, +\infty).$$

Definition Let $A : X \rightarrow X^*$ be an operator on the real Banach space X .

(a) A is said to be demicontinuous if

$$u_n \rightarrow u \text{ as } n \rightarrow +\infty \text{ implies } Au_n \rightarrow Au \text{ as } n \rightarrow +\infty.$$

(b) A is said to be hemicontinuous if the real function.

$t \rightarrow \langle A(u + tu), w \rangle$ is continuous on $[0, 1]$ for all $u, v, w \in X$.

(c) A is said to be coercive if

$$\|u\| \lim_{\|u\| \rightarrow +\infty} \frac{\langle Au, u \rangle}{\|u\|} = +\infty.$$

Lemma The operator

$$T : E_0^\alpha(0, +\infty) \rightarrow T(E_0^\alpha(0, +\infty)) \subset L^2(0, +\infty) = L_2^2(0, +\infty)$$

$$u \rightarrow T(u) = (u, D^\alpha + u)$$

Is an isometric isomorphic mapping.

Proof. It is clear that T is a linear operator and we now show that T conserves norms, i.e.

$$\forall u \in E_0^\alpha(0, +\infty): \|Tu\|_{L_2^2} = \|u\|_\alpha.$$

Indeed, we have

$$\|(u, D^\alpha + u)\|_{L_2^2} = \|u\|_\alpha$$

Theorem: $E_0^\alpha(0, +\infty)$ is a separable space.

Proof. Since, $L^2(0, +\infty), \mathbb{R}$ is a separable Banach space, the Cartesian space

$$L_2^2(0, +\infty)\mathbb{R} = L^2(0, +\infty)\mathbb{R} \times L^2(0, +\infty)\mathbb{R}$$

Is also a separable Banach space with respect to the norm.

$$\|u\|_{L_2^2} = \left(\sum_{i=1}^2 \|u_i\|_{L^2}^2 \right)^{1/2} \text{ where } u = (u_1, u_2) \in L_2^2(0, +\infty)\mathbb{R}.$$

Then, the space $T(E_0^\alpha(0, +\infty)) \subset L_2^2$ is also separable

Moreover, the operator

$$T : E_0^\alpha(0, +\infty) \rightarrow T(E_0^\alpha(0, +\infty)) \subset L_2^2(0, +\infty)$$

$$u \rightarrow T(u) = (u, D^\alpha u)$$

is an isometric isomorphism, so $E_0^\alpha(0, +\infty)$ is a separable space.

Lemma For all $u \in E_0^\alpha(0, +\infty)$ we have that $E_0^\alpha(0, +\infty)$ embeds continuously in $C_p(0, +\infty)$.

$$M_0 > 0, \quad \|u\|_{\infty, p} \leq M_0 \|u\|_\alpha.$$

Proof. For all $u \in E_0^\alpha(0, +\infty)$, and $t > 0$,

$$U(t) = I_+^\alpha(D^\alpha + u(t)),$$

So

$$P(t)u(t) = p(t) I_+^\alpha(D^\alpha + u(t))$$

Which implies from the Cauchy-Schwartz inequality

$$\left| p(t) I_+^\alpha(D^\alpha + u(t)) \right| = \frac{p(t)}{\Gamma(\alpha)} \left| \int_0^t (t-s)^{\alpha-1} D^\alpha + u(s) ds \right|$$

$$\begin{aligned}
&\leq \frac{p(t)}{T(\alpha)} \left(\int_0^t (t-s)^{2(\alpha-1)} ds \right)^{\frac{1}{2}} \left(\int_0^t (D^\alpha + u(s))^2 ds \right)^{\frac{1}{2}} \\
&\leq \frac{p(t)}{T(\alpha)} \left(\int_0^t (t-s)^{2(\alpha-1)} ds \right)^{\frac{1}{2}} \left(\int_0^{+\infty} |u(s)|^2 ds \right. \\
&\quad \left. + \int_0^{+\infty} |D^\alpha + u(s)|^2 ds \right)^{\frac{1}{2}} \\
&= \frac{\|u\|_\alpha}{\sqrt{2\alpha-1} \cdot T(\alpha)} p(t) t^{\alpha-\frac{1}{2}}
\end{aligned}$$

Then

$$\begin{aligned}
\|u\|_{\infty, p} &= \sup_{t \in [0, +\infty)} |p(t)u(t)| \\
&= \sup_{t \in [0, +\infty)} |p(t)I_+^\alpha(D^\alpha + u(t))| \\
&\leq \frac{\|u\|_\alpha}{\sqrt{2\alpha-1} \cdot T(\alpha)} \cdot \sup_{t > 0} p(t) t^{\alpha-\frac{1}{2}}, \quad \|u\|_{\infty, p} \leq M \|u\|_\alpha.
\end{aligned}$$

From the definition of the norm in $E_0^\alpha(0, +\infty)$, it is easy to see that

Theorem The embedding

$$E_0^\alpha(0, +\infty) \rightarrow C_p([0, +\infty))$$

Is compact.

Proof. Let $D \subset E_0^\alpha(0, +\infty)$ be a bounded set. Then it is bounded in $C_p([0, +\infty))$ by Lemma 1. Let $R > 0$ be such that for all $u \in D$ $\|u\|_\alpha \leq R$.

We will apply Lemma 2:

(a) D is equicontinuous on every compact interval of $[0, +\infty)$.

Let $u \in D$ and $t_1, t_2 \in J \subset [0, +\infty)$, where J is a compact sub-interval and by the Cauchy-Schwarz inequality, we have

$$|p(t)I^\alpha + u(t_1) - p(t_2)I^\alpha + u(t_2)| = \frac{1}{T(\alpha)} |p(t_1) \int_0^{t_1} (t_1 - s)^{\alpha-1} u(s) ds$$

$$- p(t_2) \int_0^{t_1} (t_1 - s)^{\alpha-1} u(s) ds |$$

$$\leq \frac{1}{T(\alpha)} |p(t_1) \int_0^{t_1} (t_1 - s)^{\alpha-1} u(s) ds$$

$$- p(t_2) \int_0^{t_1} (t_1 - s)^{\alpha-1} u(s) ds |$$

$$+ \frac{p(t_2)}{T(\alpha)} | \int_{t_1}^{t_2} (t_2 - s)^{\alpha-1} u(s) ds |$$

$$\leq \frac{1}{T(\alpha)} \int_0^{t_1} |p(t_1) (t_1 - s)^{\alpha-1} p(t_2) (t_2 - s)^{\alpha-1}| |u(s)| ds$$

$$\begin{aligned}
& + \frac{p(t_2)}{T(\alpha)} \left| \int_{t_1}^{t_2} (t_2 - s)^{\alpha-1} u(s) ds \right| \\
& \leq \frac{\|u\|_{L^2}}{T(\alpha)} \left[\left(\int_0^{t_1} (p(t_2)(t_1 - s)^{\alpha-1} - p(t_2)(t_2 - s)^{\alpha-1})^2 ds \right)^{1/2} \right. \\
& \quad \left. - p(t_2) \int_{t_1}^{t_2} (t_2 - s)^{2\alpha-2} ds \right]
\end{aligned}$$

$$|p(t_1)u(t_1) - p(t_2)u(t_2)| = p(t_1)I^\alpha + D^\alpha + u(t_1) - p(t_2)I_0^\alpha + D^\alpha + u(t_2)|$$

$$\begin{aligned}
& < \frac{\|D^\alpha + u\|_{L^2}}{T(\alpha)} \left(\int_0^{t_1} (p(t_1)(t_1 - s)^{\alpha-1} - p(t_2)(t_2 - s)^{\alpha-1})^2 ds \right)^{1/2} \\
& \quad + \frac{\|D^\alpha + u\|_{L^2}}{T(\alpha)} p(t_2) \left(\int_{t_1}^{t_2} (t_2 - s)^{2\alpha-2} ds \right)^{1/2} \\
& \leq \frac{R}{T(\alpha)} \left(\int_0^{t_1} (p(t_1)(t_1 - s)^{\alpha-1} - p(t_2)(t_2 - s)^{\alpha-1})^2 ds \right)^{1/2} \\
& \quad + \frac{R}{T(\alpha)} p(t_2) \left(\int_{t_1}^{t_2} (t_2 - s)^{(\alpha-1)} ds \right)^{\frac{1}{2}} \rightarrow 0.
\end{aligned}$$

As $|t_1 - t_2| \rightarrow 0$.

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