Measure of Noncompactness and Caputo-Hadamard Fractional Differential Equations in Banach Spaces

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Abstract. In this paper, we discuss the existence of solutions for a boundary value problem of Caputo-Hadamard fractional differential equation . This result is based on Mönch's fixed point theorem and the technique of measures of noncompactness.

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1. Introduction

Fractional differential equations have attracted lots of attention in mathematics and physics because of their applications in memory and hereditary of various material. For details on fractional models and qualitative analysis, see monographs [1]-[6] and the papers [9], [12], [14] and [18].

Fractional calculus has also emerged as a powerful modeling tool for many real world problems. For examples and recent development of the topic, see the monographs of Hilfer [23], Kilbas *et al.* [26], Podlubny [28], and the papers by Agarwal *et al.* [3], Benchohra *et al.* [14, 13], Benhamida *et al.* [16] and Kilbas *et al.* [25].

The fractional derivative that Hadamard introduced in 1892, as that in 2012 F. Jarad, D. Baleanu and T. Abdeljawad [24], is considered a new type of fractional derivative which is called the Caputo Hadamard derivative that is a new approach obtained from the Hadamard derivative by changing the order of its differential and integral parts. Despite the different requirements on the function itself, the main difference between the Caputo Hadamard fractional derivative and the Hadamard fractional derivative is that the Caputo Hadamard derivative of a constant is zero. The most important advantage of Caputo Hadamard is that it brought a new definition through which the integer order initial conditions can be defined for fractional. A detailed description of the Hadamard fractional derivative and integral can be found in [18]-[20] and [15], [17].

In this paper we consider the existence of solutions for the following fractional differential equation

$${}_{H}^{c}D^{r}y(t) = f(t, y(t)), \text{ for a.e. } t \in J = [1, T], \quad 0 < r \le 1,$$
(1)

$$ay(1) + by(T) = c, (2)$$

where ${}^{c}_{H}D^{r}$ is the Caputo-Hadamard fractional derivatives, $f:[1,T] \times E \to E$ is a given function, $a, b, c \in \mathbb{R}$ such that $a + b \neq 0$.

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We will use the technique of measures of noncompactness which is often used in several branches of nonlinear analysis. Especially, that technique turns out to be a very useful tool in existence for several types of integral equations; details are found in Akhmerov et al. [6], Alvàrez [7], Banaš et al. [8]-[12], Guo et al. [21], Mönch [27] and Szufla[29].

The principal goal here is to prove the existence of solutions for the above problem using Mönchs fixed point theorem and its related Kuratowski measure of noncompactness.

2. Preliminaries

In this section, we introduce notations, definitions, and preliminary facts that will be used in the remainder of this paper.

Let C([1,T], E) be the Banach space of all continuous functions from [1,T] into E with the norm

$$||y||_{\infty} = \sup\{|y(t)| : 1 \le t \le T\}.$$

Let $L^1([1,T], E)$ be the Banach space of measurable functions $y : [1,T] \to E$ which are Bochner integrable, equipped with the norm

$$\|y\|_{L^1} = \int_1^T |y(t)| dt.$$

Let the space

$$AC^{n}_{\delta}([a,b],E) = \{h : [a,b] \to E : \delta^{n-1}h(t) \in AC([a,b],E)\},\$$

were $\delta = t \frac{d}{dt}$ is the Hadamard derivative and AC([a, b], E) is the space of absolutely continuous functions on [a, b].

Definition 2.1. ([26]). The Hadamard fractional integral of order r for a function $h : [1, +\infty) \to \mathbb{R}$ is defined as

$${}_{H}I^{r}h(t) = \frac{1}{\Gamma(r)} \int_{1}^{t} \left(\log\frac{t}{s}\right)^{r-1} \frac{h(s)}{s} ds, r > 0,$$

where Γ is the Gamma function.

Definition 2.2. ([26]). For a function h given on the interval $[1, +\infty)$, The Hadamard derivative of order r, is defined by

$$({}_H D^r h)(t) = \frac{1}{\Gamma(n-r)} \left(t \frac{d}{dt}\right)^n \int_1^t \left(\log \frac{t}{s}\right)^{n-r-1} \frac{h(s)}{s} ds, n-1 < r < n$$

= $\delta^n (I^{n-r}h)(t),$

where n = [r] + 1 and [r] denotes the integer part of r and $\log(\cdot) = \log_e(\cdot)$.

Definition 2.3. ([26])Let $r \ge 0$ n = [r] + 1, [r] denotes the integer part of r and $h \in AC^n_{\delta}[1, +\infty)$, . The Hadamard-Caputo fractional derivative of order r defined by

$$\binom{C}{H}D^rh(t) = \frac{1}{\Gamma(n-r)} \int_1^t \left(\log\frac{t}{s}\right)^{n-r-1} \delta^n h(s)\frac{ds}{s}, n-1 < r < n.$$

= $I^{n-r}(\delta^n h)(t).$

Lemma 2.4. ([26]). Let $h \in AC^{n}_{\delta}[1, +\infty)$, and r > 0 then

$$I^{r}(_{H}^{C}D^{r}h)(t) = h(t) - \sum_{i=0}^{n-1} \frac{\delta^{i}y(1)}{i!} (\log t)^{i}.$$

We recall the definition of the Kuratowski measure of noncompactness, and then summarize the main properties of this measure.

Definition 2.5. ([6, 9]) Let E be a Banach space and let Ω_E be the family of bounded subsets of E. The Kuratowski measure of noncompactness is the map $\alpha : \Omega_E \to [0, \infty)$ defined by

$$\alpha(B) = \inf\{\epsilon > 0 : B \subset \bigcup_{j=1}^{m} B_j \text{ and } diam(B_j) \le \epsilon\}; here B \in \Omega_E.$$

Properties:

- (1) $\alpha(B) = 0 \Leftrightarrow \overline{B}$ is compact (B is relatively compact).
- (2) $\alpha(B) = \alpha(\overline{B}).$
- (3) $A \subset B \Rightarrow \alpha(A) \leq \alpha(B)$.
- (4) $\alpha(A+B) \leq \alpha(A) + \alpha(B).$
- (5) $\alpha(cB) = |c|\alpha(B), c \in \mathbb{R}.$
- (6) $\alpha(conB) = \alpha(B).$

Here \overline{B} and conB denote the closure and the convex hull of the bounded set B, respectively. The details of α and its properties can be found in [6, 9].

Definition 2.6. A map $f : J \times E \to E$ is said to be Carathéodory if

- (1) $t \to f(t, u)$ is measurable for each $u \in E$.
- (2) $u \to f(t, u)$ is continuous for almost all $t \in J$.

Moreover, for a given set V of functions $v : J \to E$ let us denote by

$$V(t) = \{v(t) : v \in V, \} t \in J, V(J) = \{v(t) : v \in V, t \in J\}.$$

Let us now recall Mönch's fixed point theorem and an important lemma.

Theorem 2.7. ([27],[4]) Let D be a bounded, closed and convex subset of a Banach space E such that $0 \in D$, and let N be a continuous mapping of D into itself. If the implication

$$V = \overline{co}N(V) \text{ or } V = N(V) \cup \{0\} \Longrightarrow \alpha(V) = 0, \tag{3}$$

holds for every subset V of D, then N has a fixed point.

Lemma 2.8. ([21]) If $V \subset C(J, E)$ is a bounded and equicontinuous set, then

- (i) The function $t \to \alpha(v(t))$ is continuous on J
- (ii)

$$\alpha(\{\int_{J} y(t)dt : y \in V\}) \le \int_{J} \alpha(V(t))dt.$$
(4)

3. Main Results

Let us start by defining what we meant by a solution of the problem (1)-(2).

Definition 3.1. A function $y \in AC^1_{\delta}([1,T], E)$ is said to be a solution of (1)-(2) if y satisfies the equation ${}^c_H D^r y(t) = f(t, y(t))$ on J, and the conditions (2).

For the existence of solutions for the problem (1)-(2), we need the following auxiliary lemma.

Lemma 3.2. Let $h : [1, +\infty) \to E$ be a continuous function. A function y is a solution of the fractional integral equation

$$y(t) = \frac{1}{\Gamma(r)} \int_{1}^{t} (\log \frac{t}{s})^{r-1} h(s) \frac{d}{ds} - \frac{b}{\Gamma(r)(a+b)} \int_{1}^{T} (\log \frac{T}{s})^{r-1} h(s) \frac{d}{ds} + \frac{c}{(a+b)}$$
(5)

if and only if y is a solution of the fractional BVP

$$D^r y(t) = h(t) \qquad 0 < \alpha \le 1 \tag{6}$$

$$ay(1) + by(T) = c. (7)$$

Proof. Assume y satisfies (6), then Lemma 2.4 implies that

$$y(t) = I^r f(t) + c_1 \tag{8}$$

The condition implies that

$$ay(1) + by(T) = bI^r f(T) + (a+b)c_1 = c$$

 \mathbf{SO}

$$c_1 = \frac{c - bI^r f(T)}{(a+b)}$$

Finally, we obtain the solution (5)

$$y(t) = I^r f(t) - \frac{b}{(a+b)} I^r f(T) + \frac{c}{(a+b)}$$

Conversely, it is clear that if y satisfies equation (5), then equations (6)-(7) hold.

In the following, we prove existence results, for the boundary value problem (1)-(2) by using a Mönch fixed point theorem.

Theorem 3.3. Assume the following hypotheses hold:

(H1) The function $f : J \times E \longrightarrow E$ satisfies the Carathéodory conditions.

(H2) There exists $p \in L^1(J, \mathbb{R}_+)$, such that

$$||f(t,y)|| \le p(t)||y||$$
 for a.e. $t \in J$ and each $y \in E$.

(H3) For almost each $t \in J$ and each bounded set $B \subset E$, we have

$$\alpha(f(t,B)) \le p(t)\alpha(B),$$

where α is the Kuratowski measure of noncompacteness and $J_{t,k} = [t - k, t]$.

Then the BVP (1)-(2) has at least one solution in C(J, B), provided that

$$(1 + \frac{|b|}{|a+b|})({}_{H}I^{r}p)(T) < 1.$$
(9)

Proof. Transform the problem (1)-(2) into a fixed point problem .Consider the operator

$$(Ny)(t) = \frac{1}{\Gamma(r)} \int_{1}^{t} \left(\log\frac{t}{s}\right)^{r-1} f(s, y(s)) \frac{ds}{s} - \frac{b}{(a+b)\Gamma(r)} \int_{1}^{T} \left(\log\frac{T}{s}\right)^{r-1} f(s, y(s)) \frac{ds}{s} + \frac{c}{a+b}.$$
(10)

Remark 3.4. Clearly, from Lemma 3.2, the fixed points of N are solutions to (1)-(2).

Let

$$R \geq \frac{\frac{|c|}{|a+b|}}{1 - (1 + \frac{|b|}{|a+b|})({}_{H}I^{r}p)(T)}$$

and consider the set

$$D_R = \{ y \in C(J, E) : \|y\|_{\infty} \le R \}.$$

Clearly, the subset D_R is closed, bounded and convex. We shall show that N satisfies the assumptions of Mönch's fixed point theorem. The proof will be given in three steps.

Step 1: N is continuous.

Let $\{y_n\}$ be a sequence such that $y_n \to y$ in $C(J, D_R)$. Then, for each $t \in J$,

$$\begin{aligned} |(Ny_n)(t) - (Ny)(t)| &\leq \frac{1}{\Gamma(r)} \int_1^t \left(\log \frac{t}{s} \right)^{r-1} |f(s, y_n(s)) - f(s, y(s))| \frac{ds}{s} \\ &+ \frac{|b|}{|a+b|\Gamma(r)|} \int_1^T \left(\log \frac{T}{s} \right)^{r-1} |f(s, y_n(s)) - f(s, y(s))| \frac{ds}{s} \end{aligned}$$

Let

$$||y_n||_{\infty} \leq R$$
 and $||y||_{\infty} \leq R$.

By (H2) we have

$$||f(s, y_n(s)) - f(s, y(s))|| \le 2Rp(s) := \sigma(s); \ \sigma \in L^1(J, \mathbb{R}_+)$$

Since f satisfies the Carathéodory condition, the Lebesgue dominated convergence theorem implies that

$$||N(y_n) - N(y)||_{\infty} \to 0 \text{ as } n \to \infty.$$

Step 2: N maps D_R into itself. For each $y \in D_R$, by (H2) and (9), we have for each $t \in J$,

$$|N(y)(t)| \leq \frac{1}{\Gamma(r)} \int_{1}^{t} \left(\log \frac{t}{s} \right)^{r-1} |f(s, y(s))| \frac{ds}{s} + \frac{|b|}{|a+b|\Gamma(r)|} \int_{1}^{T} \left(\log \frac{T}{s} \right)^{r-1} |f(s, y(s))| \frac{ds}{s} + \frac{|c|}{|a+b|} \leq (1 + \frac{|b|}{|a+b|}) R({}_{H}I^{r}p)(T) + \frac{|c|}{|a+b|} \leq R.$$

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Step 3: $N(D_R)$ is bounded and equicontinuous.

By Step 2, it is obvious that $N(D_R) \subset C(J, E)$ is bounded. For the equicontinuity of $N(D_R)$, let $t_1, t_2 \in J, t_1 < t_2$, and $y \in D_R$. We have

$$\begin{aligned} |(Ny)(t_{2}) - (Ny)(t_{1})| &\leq \frac{1}{\Gamma(r)} \int_{1}^{t_{1}} \left[\left(\log \frac{t_{2}}{s} \right)^{r-1} - \left(\log \frac{t_{1}}{s} \right)^{r-1} \right] |f(s, y(s))| \frac{ds}{s} \\ &+ \frac{1}{\Gamma(r)} \int_{t_{1}}^{t_{2}} \left(\log \frac{t_{2}}{s} \right)^{r-1} |f(s, y(s))| \frac{ds}{s} \\ &\leq \frac{R}{\Gamma(r)} \int_{1}^{t_{1}} \left[\left(\log \frac{t_{2}}{s} \right)^{r-1} - \left(\log \frac{t_{1}}{s} \right)^{r-1} \right] p(s) \frac{ds}{s} \\ &+ \frac{R}{\Gamma(r)} \int_{t_{1}}^{t_{2}} \left(\log \frac{t_{2}}{s} \right)^{r-1} p(s) \frac{ds}{s} \\ &\leq \frac{R ||p||_{l^{\infty}}}{\Gamma(r+1)} \left[(\log t_{2})^{r} - (\log t_{1})^{r} \right]. \end{aligned}$$

As $t_1 \longrightarrow t_2$, the right-hand side of the above inequality tends to zero.

Now let V be a subset of D_R such that $V \subset \overline{co}(N(V) \cup \{0\})$.

Since V is bounded and equicontinuous, and therefore the function $\vartheta \to \vartheta(t) = \alpha(V(t))$ is continuous on J.By (H2)-(H3), Lemma 2.8 and the properties of the measure $\tilde{A}\hat{A}\pm$, we have, for each $t \in J$

$$\begin{aligned} \vartheta(t) &\leq \alpha(N(V)(t) \cup \{0\}) \\ &\leq \alpha(N(V)(t)) \\ &\leq \frac{1}{\Gamma(r)} \int_{1}^{t} \left(\log \frac{t}{s}\right)^{r-1} p(s)\alpha(V(s)) \frac{ds}{s} \\ &+ \frac{|b|}{|a+b|\Gamma(r)} \int_{1}^{T} \left(\log \frac{T}{s}\right)^{r-1} p(s)\alpha(V(s)) \frac{ds}{s} \\ &\leq \left(1 + \frac{|b|}{|a+b|}\right) \int_{1}^{T} \frac{1}{\Gamma(r)} \left(\log \frac{T}{s}\right)^{r-1} p(s)\alpha(V(s)) \frac{ds}{s} \end{aligned}$$

This means that

$$\|\vartheta\|_{\infty}\left(1 - (1 + \frac{|b|}{|a+b|})({}_{H}I^{r}p)(T)\right) \le 0.$$

By (9), it follows that $\|\vartheta\|_{\infty} = 0$, that is, $\vartheta(t) = 0$ for each $t \in J$, and so V(t) is relatively compact in E. In view of the Ascoli-Arzela theorem, V is relatively compact in D_R . Applying now Theorem 2.7, we conclude that N has a fixed point which is a solution of the problem (1)-(2).

4. Example

Let

$$E = l^{1} = \{(y_{1}, y_{2}, ..., y_{n}, ..), \sum_{1}^{\infty} |y_{n}| < \infty\}$$

be our Banach space with norm

$$\|y\|_E = \sum_1^\infty |y_n|$$

we apply the main result of the paper to the following system of fractional differential equations

$${}_{H}^{c}D^{r}y(t) = \frac{(\log t)^{3}}{48}|y_{n}(t)|, \text{ for a.e. } y \in E, \ t \in J = [1, e], \quad 0 < r \le 1,$$
(11)

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$$y(1,\frac{2}{4},\frac{2}{8},\ldots) + y(e,\frac{2e}{4},\frac{2e}{8},\ldots) = (1,\frac{2}{4},\frac{2}{8},\ldots), \tag{12}$$

here T = e, a = b = c = 1, Where Where

$$f_n(t,y) = \frac{(\log t)^3}{48} |y_n(t)|, \ (t,y) \in J \times E,$$

and

Set

 $y = (y_1, y_2, \dots, y_n, \dots)$

$$f = (f_1, f_2, ..., f_n, ...)$$

Clearly, condition (H1) holds, and conditions (H2)hold with

$$p(t) = \frac{(\log t)^3}{48}$$

and

$$(I^{r}p)(e) = \frac{\Gamma(4)}{48\Gamma(r+4)} = \frac{1}{2\Gamma(r+4)}$$

so, we shall check that condition (9) is satisfied. Indeed,

$$(1 + \frac{|b|}{|a+b|})({}_{H}I^{r}p)(T) = \frac{3}{4\Gamma(r+4)} < 1 , \text{ if } \Gamma(r+4) > 3/4,$$
(13)

which is satisfied for some $r \in (0, 1]$. Then by theorem (3.3), the problem (11)-(12) has has at least one solution on [1, e] for values of r satisfying (13).

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