

EXISTENCE AND UNIQUENESS OF MILD INTEGRABLE SOLUTIONS TO SOME QUASILINEAR CAUCHY PROBLEMS FOR NONLOCAL FRACTIONAL INTEGRODIFFERENTIAL EQUATIONS

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ABSTRACT. The purpose of this paper is to discuss the existence and uniqueness of mild L^1 -solutions to some quasilinear Cauchy problems for Caputo fractional integrodifferential equations with nonlocal conditions. The nonlinear term of the considered problem contains a fractional derivative or fractional integral. Illustrative examples will be given.

1. INTRODUCTION

In this paper, we discuss the existence and uniqueness of mild integrable solutions to the quasilinear Cauchy problems

$${}^c D^\alpha u(t) = A(t, u)u(t) + f(t, u(t), I^\alpha u(t)), \text{ a.e., } t \in J \quad (1)$$

and

$${}^c D^\alpha u(t) = A(t, u)u(t) + f(t, u(t), {}^c D^\alpha u(t)), \text{ a.e., } t \in J \quad (2)$$

each together with the nonlocal condition

$$\sum_{k=1}^m a_k u(t_k) = u_0 \quad (3)$$

where $u_0 \in D(A)$, $\sum_{k=1}^m a_k \neq 0$ and $J = [0, T]$, $T < \infty$. ${}^c D^\alpha, I^\alpha$ denote the Caputo derivative and fractional integral of order $\alpha \in (0, 1)$, respectively. $A(t, u)$ is a bounded linear operator. t_k satisfy $0 < t_1 < t_2 < \dots < t_m < T$, $k = 1, 2, \dots, m$. Our results are based upon the contraction mapping principle and Krasnoselskii's fixed-point theorem.

In fact, papers on integrable solutions for fractional-order integrodifferential equations are limited, see for instance: El-Sayed and Abd El-Salam [10, 11], Benchohra and Souid [2, 3, 4, 5], Gaafer [15] and Souid [30]. Integrodifferential equations of fractional-order have affirmed to be valuable tools in modelling of many

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phenomena in various fields of science and engineering. For the history, applications and significant results on fractional derivatives and integrals, we refer to [1, 17, 19, 23, 25, 27, 31]. Many author's are interested in investigating the existence and uniqueness of solutions to quasilinear fractional Cauchy problems in Banach spaces, see [26, 28, 29]. A lot of papers contain a fractional derivative or integral in the nonlinear term of the considered Cauchy problem, see [4, 18, 22]. The existence of solutions for abstract Cauchy differential equations with nonlocal condition in a Banach space has been considered first by Byszewski [7]. Deng [9] indicated that the nonlocal condition, as a generalization of the classical condition, gives more precise measurements, accurate results and better effect for describing natural phenomena. For different forms of nonlocal conditions, see [12, 16].

This paper is organized as follows: In section 2, Some notations, main definitions and theorems, which are used through out the paper, will be given. In section 3, we will study the existence and uniqueness of mild L^1 -solutions to the quasilinear problem (1) with the nonlocal condition (3). A clarifying example will be given. In section 4, we will investigate the existence and uniqueness of mild L^1 -solutions to the nonlocal quasilinear problem (2)-(3) with giving an illustrative example.

2. PRELIMINARIES

Here, we introduce some notations, main definitions and theorems which are crucial in what follows.

As usual, let \mathbb{R} be the set of real numbers. $AC(J, \mathbb{R})$ be the space of functions which are absolutely continuous on J , $L^1(J, \mathbb{R})$ be the class of Lebesgue integrable functions $v : J \rightarrow \mathbb{R}$ with the norm $\|v\|_{L^1} = \int_J |v(t)| dt$, and $B(L^1(J, \mathbb{R}))$ be the set of all bounded linear operators from $L^1(J, \mathbb{R})$ into itself with the norm $\|A\|_B = \sup_{\|u\|=1} \{\|Au(t)\|, u \in L^1(J, \mathbb{R})\}$.

Definition 1 [19, 24] The fractional integral of order $\alpha \in \mathbb{R}^+$ with the lower limit 0 of a function $u \in L^1(J, \mathbb{R})$ is defined by

$$I^\alpha u(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} u(s) ds,$$

where $\Gamma(\cdot)$ is the Euler gamma function.

If $v \in L^1(J, \mathbb{R})$ and $\alpha > 0$, the integral $I^\alpha v(t)$ exists for almost every $t \in J$. Moreover, the function $I^\alpha v$ itself is also an element of $L^1(J, \mathbb{R})$.

Definition 2 [19, 24] The fractional derivative of order α where $0 < \alpha < 1$ with the lower limit 0 of a function $u \in AC(J, \mathbb{R})$ is defined by

$${}^c D^\alpha u(t) = \frac{1}{\Gamma(\alpha)} \int_a^t (t-s)^{\alpha-1} u'(s) ds$$

where the prime sign denotes the usual first derivative.

For the Caputo fractional derivative and the fractional integral, we have

$${}^c D^\alpha I^\alpha u(t) = u(t) \text{ and } I^\alpha {}^c D^\alpha u(t) = u(t) - u(0), \alpha \in (0, 1).$$

The Kolmogorov compactness criterion [4, 8, 20] gives the necessary and sufficient conditions in order to the set ψ of functions in $L^p(J, \mathbb{R})$ be relatively compact.

Theorem 1 Let $\psi \subseteq L^p(J, \mathbb{R})$, $1 \leq p \leq \infty$. If

(a) ψ is bounded in $L^p(J, \mathbb{R})$, and

(b) $y_h := \frac{1}{h} \int_t^{t+h} y(s) ds \rightarrow y$ as $h \rightarrow 0$ uniformly with respect to $y \in \psi$,

then ψ is relatively compact in $L^p(J, \mathbb{R})$.

The results of Schauder's fixed point theorem and the contraction mapping principle are combined into the following result by M.A. Krasnoselskii [13, 21, 32].

Theorem 2 Let Q be a nonempty, closed and convex subset of a Banach space X . Suppose that $A : Q \rightarrow X$ and $B : Q \rightarrow X$ satisfy the following properties:

(a) $Ax + By \in Q$ for all $x, y \in Q$;

(b) A is continuous and compact;

(c) B is a contraction mapping.

Then, there exists $q \in Q$ such that $Aq + Bq = q$.

3. NONLOCAL QUASILINEAR FRACTIONAL INTEGRODIFFERENTIAL EQUATION

This section deals with investigating the existence and uniqueness of mild L^1 -solutions to the quasilinear problem (1) with the nonlocal condition (3).

We introduce the following assumptions:

(H₁) $A(t, u)$ is a bounded linear operator on $L^1(J, \mathbb{R})$, for each $t \in J$ and $u \in L^1(J, \mathbb{R})$, and there exist constants $a, b > 0$ such that for all $t \in J$ and $u, v \in L^1(J, \mathbb{R})$

$$\|A(\cdot, u) - A(\cdot, v)\| \leq a\|u - v\|_{L^1} \text{ and } b = \max_{t \in J} \|A(t, 0)\|.$$

(H₂) $f : J \times \mathbb{R}^2 \rightarrow \mathbb{R}$ is measurable in $t \in J$, for any $(u, v) \in \mathbb{R}^2$ and continuous in $(u, v) \in \mathbb{R}^2$, for almost all $t \in J$;

(H₃) There exists a constant $q > 0$ such that:

$$|f(t, u_2, v_2) - f(t, u_1, v_1)| \leq q(|u_2 - u_1| + |v_2 - v_1|),$$

where $(t, u_i, v_i) \in J \times \mathbb{R}^2$, $i = 1, 2$ and there exists a positive function $\omega(t) \in L^1(J, \mathbb{R})$ such that for all $t \in J$,

$$|f(t, 0, 0)| \leq \omega(t).$$

Consider the nonempty, convex, bounded and closed set B_r such that

$$B_r = \{u \in L^1(J, \mathbb{R}) : \|u\|_{L^1} \leq r, r > 0\}. \quad (4)$$

To facilitate the next discussion, let

$$\gamma_1 := \frac{T^\alpha}{\Gamma(\alpha + 1)}, \quad \gamma_2 := \frac{T^\alpha}{\Gamma(\alpha + 1)} + \frac{T^{2\alpha}}{\Gamma(2\alpha + 1)} \text{ and } \rho := \frac{1}{\sum_{k=1}^m |a_k|}.$$

Now, we give some assistant calculations.

From (H₁), we get

$$\begin{aligned} \|A(\cdot, u)\| &\leq \|A(\cdot, u) - A(\cdot, 0)\| + \|A(\cdot, 0)\| \\ &\leq a\|u\|_{L^1} + b. \end{aligned} \quad (5)$$

Moreover,

$$\begin{aligned} \|A(\cdot, u)u - A(\cdot, v)v\|_{L^1} &\leq \|A(\cdot, u)u - A(\cdot, u)v\|_{L^1} + \|A(\cdot, u)v - A(\cdot, v)v\|_{L^1} \\ &\leq \|A(\cdot, u)\| \|u - v\|_{L^1} + \|A(\cdot, u) - A(\cdot, v)\| \|v\|_{L^1} \\ &\leq (a\|u\|_{L^1} + b)\|u - v\|_{L^1} + a\|u - v\|_{L^1} \|v\|_{L^1} \\ &\leq [a(\|u\|_{L^1} + \|v\|_{L^1}) + b] \|u - v\|_{L^1}. \end{aligned} \tag{6}$$

From (H_3) , we obtain

$$\begin{aligned} |f(t, u, v)| &\leq |f(t, u(t), v(t)) - f(t, 0, 0)| + |f(t, 0, 0)| \\ &\leq q (|u(t)| + |v(t)|) + \omega(t), \end{aligned} \tag{7}$$

then

$$\begin{aligned} \|f(\cdot, u, v)\|_{L^1} &\leq \int_0^T [q (|u(t)| + |v(t)|) + \omega(t)] dt \\ &\leq q (\|u\|_{L^1} + \|v\|_{L^1}) + \|\omega\|_{L^1}. \end{aligned} \tag{8}$$

Moreover,

$$\begin{aligned} \|f(\cdot, u_2, v_2) - f(\cdot, u_1, v_1)\|_{L^1} &= \int_0^T |f(t, u_2(t), v_2(t)) - f(t, u_1(t), v_1(t))| dt \\ &\leq \int_0^T q (|u_2(t) - u_1(t)| + |v_2(t) - v_1(t)|) dt \\ &\leq q (\|u_2 - u_1\|_{L^1} + \|v_2 - v_1\|_{L^1}). \end{aligned} \tag{9}$$

Consider the integral

$$\begin{aligned} \int_0^t s^\alpha (t - s)^{\alpha-1} ds &= t^{\alpha-1} \int_0^t s^\alpha (1 - st^{-1})^{\alpha-1} ds \\ &= t^{2\alpha} \int_0^1 (z)^\alpha (1 - z)^{\alpha-1} dz \\ &= \frac{\Gamma(\alpha + 1)\Gamma(\alpha)}{\Gamma(2\alpha + 1)} t^{2\alpha}. \end{aligned} \tag{10}$$

Using (7), (10) and Young's convolution inequality [6], we obtain

$$\begin{aligned} &\|I^\alpha f(\cdot, u(\cdot), I^\alpha u(\cdot))\|_{L^1} \\ &= \int_0^T |I^\alpha f(t, u(t), I^\alpha u(t))| dt \\ &\leq \int_0^T \int_0^t \frac{(t - s)^{\alpha-1}}{\Gamma(\alpha)} |f(s, u(s), \int_0^s \frac{(s - \tau)^{\alpha-1}}{\Gamma(\alpha)} u(\tau) d\tau)| ds dt \\ &\leq \int_0^T \int_0^t \frac{(t - s)^{\alpha-1}}{\Gamma(\alpha)} \left[q \left(|u(s)| + \int_0^s \frac{(s - \tau)^{\alpha-1}}{\Gamma(\alpha)} |u(\tau)| d\tau \right) + |w(s)| \right] ds dt \\ &\leq q\gamma_2 \|u\|_{L^1} + \gamma_1 \|\omega\|_{L^1}. \end{aligned} \tag{11}$$

Applying (H_3) , (10) and Young's convolution inequality, we get

$$\begin{aligned}
& \|I^\alpha [f(\cdot, u(\cdot), I^\alpha u(\cdot)) - f(\cdot, v(\cdot), I^\alpha v(\cdot))] \|_{L^1} \\
&= \int_0^T | I^\alpha [f(t, u(t), I^\alpha u(t)) - f(t, v(t), I^\alpha v(t))] | dt \\
&\leq \int_0^T \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} \left| f(s, u(s), \int_0^s \frac{(s-\tau)^{\alpha-1}}{\Gamma(\alpha)} u(\tau) d\tau \right. \\
&\quad \left. - f(t, v(t), \int_0^s \frac{(s-\tau)^{\alpha-1}}{\Gamma(\alpha)} v(\tau) d\tau \right) ds dt \\
&\leq \int_0^T \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} q \left(|u(s) - v(s)| + \int_0^s \frac{(s-\tau)^{\alpha-1}}{\Gamma(\alpha)} |u(\tau) - v(\tau)| d\tau \right) ds dt \\
&\leq q\gamma_2 \|u - v\|_{L^1}. \tag{12}
\end{aligned}$$

From (5),

$$\|I^\alpha A(\cdot, u)u(\cdot)\|_{L^1} \leq \gamma_1 (a\|u\|_{L^1} + b) \|u\|_{L^1}. \tag{13}$$

From (6),

$$\|I^\alpha [A(\cdot, u)u(\cdot) - A(\cdot, v)v(\cdot)] \|_{L^1} \leq \gamma_1 [a(\|u\|_{L^1} + \|v\|_{L^1}) + b] \|u - v\|_{L^1}. \tag{14}$$

We need the following lemma to give the main results.

Lemma 1 The solution of the quasilinear problem (1) with the nonlocal condition (3) can be expressed by the integral equation

$$\begin{aligned}
u(t) &= \frac{u_0}{\sum_{k=1}^m a_k} - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha A(t, u)u(t)|_{t=t_k} \\
&\quad - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha f(t, u(t), I^\alpha u(t))|_{t=t_k} \\
&\quad + I^\alpha A(t, u)u(t) + I^\alpha f(t, u(t), I^\alpha u(t)). \tag{15}
\end{aligned}$$

Proof

Let $u(t)$ be a solution of problem (1) together with condition (3). Operating I^α on (1), we have

$$u(t) = u(0) + I^\alpha A(t, u)u(t) + I^\alpha f(t, u(t), I^\alpha u(t)). \tag{16}$$

Putting $t = t_k$ in (16) and using (3), we have

$$\begin{aligned}
u_0 &= \sum_{k=1}^m a_k u(t_k) \\
&= \sum_{k=1}^m a_k u(0) + \sum_{k=1}^m a_k I^\alpha A(t, u)u(t)|_{t=t_k} + \sum_{k=1}^m a_k I^\alpha f(t, u(t), I^\alpha u(t))|_{t=t_k},
\end{aligned}$$

then

$$\begin{aligned}
u(0) &= \frac{u_0}{\sum_{k=1}^m a_k} - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha A(t, u)u(t)|_{t=t_k} \\
&\quad - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha f(t, u(t), I^\alpha u(t))|_{t=t_k}. \tag{17}
\end{aligned}$$

Substituting (17) into (16), we get the required.

By a mild integrable solution of the quasilinear problem (1) with the nonlocal condition (3), we mean a function $u \in L^1(J, \mathbb{R})$ such that $\sum_{k=1}^m a_k u(t_k) = u_0$, $\sum_{k=1}^m a_k \neq 0$ and $u(t)$ satisfies (15).

The following theorem gives the uniqueness result.

Theorem 3 Let the assumptions (H_1) - (H_3) be satisfied. Then, the quasilinear problem (1) with the nonlocal condition (3) has a unique mild solution $u \in L^1(J, \mathbb{R})$ if for $\lambda_1 := b\gamma_1 + q\gamma_2 \in (0, \frac{1}{2})$, we have

$$a\gamma_1 [\rho \|u_0\|_{L^1} + 2\gamma_1 \|\omega\|_{L^1}] \leq \frac{1}{8}(1 - 2\lambda_1)^2 \text{ and } r < \frac{1 - 2\lambda_1}{4a\gamma_1}$$

where $r > 0$ is the solution of the quadratic equation

$$2a\gamma_1 r^2 + [2(b\gamma_1 + q\gamma_2) - 1] r + \rho \|u_0\|_{L^1} + 2\gamma_1 \|\omega\|_{L^1} = 0. \tag{18}$$

Proof

Suppose that the operator $K : L^1(J, \mathbb{R}) \rightarrow L^1(J, \mathbb{R})$ is defined by

$$\begin{aligned} Ku(t) = & \frac{u_0}{\sum_{k=1}^m a_k} - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha A(t, u)u(t)|_{t=t_k} \\ & - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha f(t, u(t), I^\alpha u(t))|_{t=t_k} + I^\alpha A(t, u)u(t) \\ & + I^\alpha f(t, u(t), I^\alpha u(t)). \end{aligned} \tag{19}$$

The proof will be given in two steps.

Step 1. ($KB_r \subset B_r$)

Let u be an arbitrary element in B_r .

Using (19) with applying (11) and (13), we have

$$\begin{aligned} \|Ku\|_{L^1} &= \int_0^T \|Ku(t)\| dt \\ &\leq \rho \int_0^T \|u_0\| dt + \rho \sum_{k=1}^m |a_k| \int_0^T \|I^\alpha A(t, u)u(t)|_{t=t_k}\| dt \\ &\quad + \rho \sum_{k=1}^m |a_k| \int_0^T \|I^\alpha f(t, u(t), I^\alpha u(t))|_{t=t_k}\| dt \\ &\quad + \int_0^T \|I^\alpha A(t, u)u(t)\| dt + \int_0^T \|I^\alpha f(t, u(t), I^\alpha u(t))\| dt \\ &\leq \rho \|u_0\|_{L^1} + \rho \sum_{k=1}^m |a_k| \|I^\alpha A(t, u)u(t)|_{t=t_k}\|_{L^1} \\ &\quad + \rho \sum_{k=1}^m |a_k| \|I^\alpha f(t, u(t), I^\alpha u(t))|_{t=t_k}\|_{L^1} \\ &\quad + \|I^\alpha A(\cdot, u)u(\cdot)\|_{L^1} + \|I^\alpha f(\cdot, u(\cdot), I^\alpha u(\cdot))\|_{L^1}, \end{aligned}$$

$$\begin{aligned} & \|Ku\|_{L^1} \\ & \leq \rho \|u_0\|_{L^1} + \rho\gamma_1(a\|u\|_{L^1} + b)\|u\|_{L^1} \sum_{k=1}^m |a_k| + \rho[q\gamma_2\|u\|_{L^1} + \gamma_1\|\omega\|_{L^1}] \sum_{k=1}^m |a_k| \\ & \quad + \gamma_1(a\|u\|_{L^1} + b)\|u\|_{L^1} + q\gamma_2\|u\|_{L^1} + \gamma_1\|\omega\|_{L^1}, \end{aligned}$$

then

$$\|Ku\|_{L^1} \leq r$$

where r satisfies the quadratic equation (18). Therefore, K maps B_r into itself.

Step 2. (K is a contraction mapping)

Using (19) with applying (12) and (14), we have

$$\begin{aligned} \|Ku(t) - Kv(t)\| & \leq \rho \sum_{k=1}^m |a_k| \|I^\alpha [A(t, u)u(t) - A(t, v)v(t)]|_{t=t_k}\| \\ & \quad + \rho \sum_{k=1}^m |a_k| \|I^\alpha [f(t, u(t), I^\alpha u(t)) - f(t, v(t), I^\alpha v(t))]|_{t=t_k}\| \\ & \quad + \|I^\alpha [A(\cdot, u)u(\cdot) - A(\cdot, v)v(\cdot)]\| \\ & \quad + \|I^\alpha [f(t, u(t), I^\alpha u(t)) - f(t, v(t), I^\alpha v(t))]\|, \end{aligned}$$

then

$$\begin{aligned} & \|Ku - Kv\|_{L^1} \\ & \leq \rho\gamma_1 [a(\|u\|_{L^1} + \|v\|_{L^1}) + b] \|u - v\|_{L^1} \sum_{k=1}^m |a_k| + \rho q\gamma_2 \|u - v\|_{L^1} \sum_{k=1}^m |a_k| \\ & \quad + \gamma_1 [a(\|u\|_{L^1} + \|v\|_{L^1}) + b] \|u - v\|_{L^1} + q\gamma_2 \|u - v\|_{L^1} \end{aligned}$$

For $u, v \in B_r$, we get

$$\|Ku - Kv\|_{L^1} \leq 2(2a\gamma_1 r + b\gamma_1 + q\gamma_2) \|u - v\|_{L^1} \quad (20)$$

Since $2(2a\gamma_1 r + b\gamma_1 + q\gamma_2) < 1$, K is a contraction mapping [13, 14] and it has a unique fixed point which is the unique solution of the integral equation (15). Therefore, by lemma 1, the quasilinear problem (1) with the nonlocal condition (3) has a unique mild solution $u \in B_r \subset L^1(J, \mathbb{R})$. This completes the proof.

For the existence result, we give the following theorem.

Theorem 4 Let the assumptions (H_1) - (H_3) are satisfied. The quasilinear problem (1) with the nonlocal condition (3) has at least one mild integrable solution $u \in L^1(J, \mathbb{R})$ if for $\lambda_1 \in (0, \frac{1}{2})$, we have

$$a\gamma_1 [\rho \|u_0\|_{L^1} + 2\gamma_1 \|\omega\|_{L^1}] \leq \frac{1}{8}(1 - 2\lambda_1)^2 \text{ and } r < \frac{1 + 2(q\gamma_2 - \lambda_1)}{4a\gamma_1}$$

where $r > 0$ is the solution of the quadratic equation (18).

Proof

Suppose that the operator K is defined by $Ku(t) = K_1u(t) + K_2u(t)$, where

$$K_1u(t) = I^\alpha f(t, u(t), I^\alpha u(t)) - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha f(t, u(t), I^\alpha u(t))|_{t=t_k}, \quad (21)$$

and

$$K_2u(t) = \frac{u_0}{\sum_{k=1}^m a_k} - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha(A(t, u)u(t))|_{t=t_k} + I^\alpha(A(t, u)u(t)). \tag{22}$$

The proof will be given in four steps.

Step 1. ($K_1u + K_2v \in B_r$ whenever $u, v \in B_r$)

Using (21) and (22) with applying (11) and (13), we obtain

$$\begin{aligned} & \|K_1u(t) + K_2v(t)\| \\ & \leq \|I^\alpha f(t, u(t), I^\alpha u(t))\| + \rho \sum_{k=1}^m |a_k| \|I^\alpha f(t, u(t), I^\alpha u(t))|_{t=t_k}\| \\ & \quad + \rho \|u_0\| + \rho \sum_{k=1}^m |a_k| \|I^\alpha A(t, v)v(t)|_{t=t_k}\| + \|I^\alpha A(\cdot, v)v(\cdot)\|, \end{aligned}$$

then

$$\begin{aligned} & \|K_1u + K_2v\|_{L^1} \\ & \leq q\gamma_2 \|u\|_{L^1} + \gamma_1 \|\omega\|_{L^1} + \rho[q\gamma_2 \|u\|_{L^1} + \gamma_1 \|\omega\|_{L^1}] \sum_{k=1}^m |a_k| \\ & \quad + \rho \|u_0\|_{L^1} + \rho\gamma_1(a\|v\|_{L^1} + b)\|v\|_{L^1} \sum_{k=1}^m |a_k| + \gamma_1(a\|v\|_{L^1} + b)\|v\|_{L^1}. \end{aligned}$$

For $u, v \in B_r$, we get

$$\|K_1u + K_2v\|_{L^1} \leq r,$$

where r is the solution of the quadratic equation (18).

Therefore, $K_1u + K_2v \in B_r$ whenever $u, v \in B_r$.

Step 2. (K_1 is continuous)

Let $\{u_n\}_{n=1}^\infty$ be a sequence in $L^1(J, \mathbb{R})$ such that $u_n \rightarrow u \in L^1(J, \mathbb{R})$ as $n \rightarrow \infty$ for all $t \in J$.

By using (21) and applying (12), we have

$$\begin{aligned} & \|K_1u_n(t) - K_1u(t)\| \\ & \leq \|I^\alpha (f(t, u_n(t), I^\alpha u_n(t)) - f(t, u(t), I^\alpha u(t)))\| \\ & \quad + \rho \sum_{k=1}^m |a_k| \|I^\alpha (f(t, u_n(t), I^\alpha u_n(t)) - f(t, u(t), I^\alpha u(t)))|_{t=t_k}\|, \end{aligned}$$

then

$$\begin{aligned} \|K_1u_n - K_1u\|_{L^1} & \leq q\gamma_2 \|u_n - u\|_{L^1} + \rho q\gamma_2 \|u_n - u\|_{L^1} \sum_{k=1}^m |a_k| \\ & \leq 2q\gamma_2 \|u_n - u\|_{L^1}. \end{aligned} \tag{23}$$

Letting $n \rightarrow \infty$, the right hand side of (23) tends to zero. Therefore, K_1 is continuous.

Step 3. (K_1 is a compact operator)

Clearly that K_1B_r is bounded in $L^1(J, \mathbb{R})$ which is the first condition of Kolmogorov compactness criterion (Theorem 1).

Firstly, we prove the continuity of K_1u for all $u \in B_r$. For $0 \leq t_1 < t_2 \leq T$, we have

$$\begin{aligned} \|K_1u(t_2) - K_1u(t_1)\| &\leq \int_0^{t_1} \left(\frac{(t_2-s)^{\alpha-1}}{\Gamma(\alpha)} - \frac{(t_1-s)^{\alpha-1}}{\Gamma(\alpha)} \right) \|f(s, u(s), I^\alpha u(s))\| ds \\ &\quad + \int_{t_1}^{t_2} \frac{(t_2-s)^{\alpha-1}}{\Gamma(\alpha)} \|f(s, u(s), I^\alpha u(s))\| ds, \end{aligned}$$

then

$$\begin{aligned} \|K_1u(t_2) - K_1u(t_1)\|_{L^1} &\leq (q\gamma_2 r + \|\omega\|_{L^1}) \int_0^{t_1} \left(\frac{(t_2-s)^{\alpha-1}}{\Gamma(\alpha)} - \frac{(t_1-s)^{\alpha-1}}{\Gamma(\alpha)} \right) ds \\ &\quad + (q\gamma_2 r + \|\omega\|_{L^1}) \int_{t_1}^{t_2} \frac{(t_2-s)^{\alpha-1}}{\Gamma(\alpha)} ds \\ &\leq \frac{q\gamma_2 r + \|\omega\|_{L^1}}{\Gamma(\alpha+1)} (t_2^\alpha - t_1^\alpha). \end{aligned}$$

As $t_2 \rightarrow t_1$, we obtain $\|K_1u(t_2) - K_1u(t_1)\|_{L^1} \rightarrow 0$. This shows that K_1u is continuous.

Now, we have to show that $(K_1u)_h \rightarrow (K_1u)$ in $L^1(J, \mathbb{R})$ for each $u \in B_r$. Consider then,

$$\begin{aligned} \|(K_1u)_h - (K_1u)\|_{L^1} &= \int_0^T |(K_1u)_h(t) - (K_1u)(t)| dt \\ &= \int_0^T \left| \frac{1}{h} \int_t^{t+h} (K_1u)(s) ds - (K_1u)(t) \right| dt. \end{aligned} \quad (24)$$

Since K_1u is continuous on J for all $u \in B_r$, then $\lim_{h \rightarrow 0} \frac{1}{h} \int_t^{t+h} (K_1u)(s) ds = (K_1u)(t)$. That is, the right hand side of (24) tends to zero as $h \rightarrow 0$ and $\frac{1}{h} \int_t^{t+h} (K_1u)(s) ds \rightarrow (K_1u)$ uniformly. Then, by Kolmogorov compactness criterion, $\{K_1u(t)\}$ is relatively compact. Therefore, K_1 is a compact operator.

Step 4. (K_2 is a contraction mapping)

Using (22) and (14), we have

$$\begin{aligned} \|K_2u(t) - K_2v(t)\| &\leq \rho \sum_{k=1}^m |a_k| \|I^\alpha(A(t, u)u(t) - A(t, v)v(t))|_{t=t_k}\| \\ &\quad + \|I^\alpha(A(\cdot, u)u(\cdot) - A(\cdot, v)v(\cdot))\|, \end{aligned}$$

then for $u, v \in B_r$ with applying (6), we get

$$\begin{aligned} \|K_2u(t) - K_2v(t)\|_{L^1} &\leq \rho\gamma_1(2ar + b) \|u - v\|_{L^1} \sum_{k=1}^m |a_k| + \gamma_1(2ar + b) \|u - v\|_{L^1} \\ &\leq 2\gamma_1(2ar + b) \|u - v\|_{L^1}. \end{aligned} \quad (25)$$

Since $2\gamma_1(2ar + b) < 1$, K_2 is a contraction mapping. As a consequence of Kranselskii's fixed point theorem, K has at least one fixed point. Then, the quasilinear problem (1) with condition (3) has at least one mild solution $u \in B_r \subset L^1(J, \mathbb{R})$. Therefore, the proof is completed.

Example 1 Consider the following fractional nonlocal problem

$$\begin{cases} {}^c D^{\frac{2}{5}} x(t) = 10^{-3} e^{-t} \sin(x(t)) x(t) + \frac{1}{(e^t+9)(1+|x(t)|+|I^\alpha x(t)|)}, & t \in [0, 1]; \\ \sum_{k=1}^2 4 x(t_k) = 1, & 0 < t_1 < t_2 < 1. \end{cases} \quad (26)$$

Set

$$A(t, x) = 10^{-3} e^{-t} \sin(x(t)) I, \quad (t, x) \in [0, 1] \times \mathbb{R}$$

and

$$f(t, x, y) = \frac{1}{(e^t + 9)(1 + |x| + |y|)}, \quad (t, x, y) \in [0, 1] \times \mathbb{R} \times \mathbb{R}.$$

Then,

$$\begin{aligned} \|A(t, x_1) - A(t, x_2)\| &= \|10^{-3} e^{-t} (\sin(x_1(t)) - \sin(x_2(t)))\| \\ &\leq 10^{-3} e^{-t} \|x_1 - x_2\| \\ &\leq 10^{-3} \|x_1 - x_2\|, \end{aligned}$$

and

$$\begin{aligned} |f(t, x_1, y_1) - f(t, x_2, y_2)| &= \left| \frac{1}{(e^t + 9)} \left(\frac{1}{1 + |x_1| + |y_1|} - \frac{1}{1 + |x_2| + |y_2|} \right) \right| \\ &= \left| \frac{|x_2| - |x_1| + |y_2| - |y_1|}{(e^t + 9)(1 + |x_1| + |y_1|)(1 + |x_2| + |y_2|)} \right| \\ &\leq \frac{|x_1 - x_2| + |y_1 - y_2|}{(e^t + 9)(1 + |x_1| + |y_1|)(1 + |x_2| + |y_2|)} \\ &\leq \frac{1}{e^t + 9} (|x_1 - x_2| + |y_1 - y_2|) \\ &\leq \frac{1}{10} (|x_1 - x_2| + |y_1 - y_2|). \end{aligned}$$

So, we have

$$T = 1, \quad \alpha = \frac{2}{5}, \quad m = 2, \quad q = \|\omega\|_{L^1} = \frac{1}{10}, \quad \sum_{k=1}^m a_k = 8 \neq 0, \quad u_0 = 1, \quad a = 10^{-3}, \quad b = 0, \quad \rho = \frac{1}{8}, \quad \gamma_1 = \frac{1}{\Gamma(1.4)}, \quad \gamma_2 = \frac{1}{\Gamma(1.8)} + \frac{1}{\Gamma(1.4)} \quad \text{and} \quad \lambda_1 = \frac{11}{50} \in (0, \frac{1}{2}).$$

The quadratic equation will be

$$0.002254 r^2 - 0.5598 r + 1.5504 = 0$$

which gives $r = 2.8$. Therefore, all conditions of Theorem 3 are satisfied. Then, problem (26) has a unique mild solution $x \in B_{2.8} \subset L^1([0, 1], \mathbb{R})$.

4. NONLOCAL QUASILINEAR FRACTIONAL IMPLICIT DIFFERENTIAL EQUATION

In this section, we investigate the existence and uniqueness of mild integrable solutions to the nonlocal problem (2)-(3).

Let $y(t)$ be a solution of the integral equation

$$y(t) = A(t, u) (V_y + I^\alpha y(t)) + f(t, V_y + I^\alpha y(t), y(t)), \quad (27)$$

where for brevity,

$$V_y := \frac{u_0}{\sum_{k=1}^m a_k} - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha y(t)|_{t=t_k}, \quad (28)$$

Lemma 2 Let $u(t)$ be a solution of the nonlocal quasilinear problem (2)-(3). Then, $u(t)$ is a solution of the integral equation

$$u(t) = V_y + I^\alpha y(t). \quad (29)$$

Proof

Let $u(t)$ be a solution of the nonlocal quasilinear problem (2)-(3) and

$${}^c D^\alpha u(t) = y(t). \quad (30)$$

Operating I^α on both sides of (30), we get

$$u(t) = u(0) + I^\alpha y(t). \quad (31)$$

Putting $t = t_k$ in (31) and using condition (3), we obtain

$$u_0 = \sum_{k=1}^m a_k u(t_k) = \sum_{k=1}^m a_k u(0) + \sum_{k=1}^m a_k I^\alpha y(t)|_{t=t_k},$$

then

$$u(0) = \frac{u_0}{\sum_{k=1}^m a_k} - \frac{1}{\sum_{k=1}^m a_k} \sum_{k=1}^m a_k I^\alpha y(t)|_{t=t_k} = V_y. \quad (32)$$

Substituting (32) into (31), we get the required.

By a mild integrable solution of the nonlocal quasilinear problem (2)-(3), we mean a function $u \in L^1(J, \mathbb{R})$ such that $\sum_{k=1}^m a_k u(t_k) = u_0$, $\sum_{k=1}^m a_k \neq 0$ and $u(t)$ satisfies the integral equation (29).

Consider the nonempty, convex, bounded and closed set B_σ such that

$$B_\sigma = \{y \in L^1(J, \mathbb{R}) : \|y\|_{L^1} \leq \sigma, \sigma > 0\}. \quad (33)$$

In what follows, we display some useful calculations.

For $y \in L^1(J, \mathbb{R})$,

$$\|I^\alpha y\|_{L^1} \leq \gamma_1 \|y\|_{L^1}. \quad (34)$$

Using (28) and (34), we obtain

$$\begin{aligned} \|V_y\|_{L^1} &\leq \rho \|u_0\|_{L^1} + \rho \sum_{k=1}^m |a_k| \|I^\alpha y(t)|_{t=t_k}\|_{L^1} \\ &\leq \rho \|u_0\|_{L^1} + \gamma_1 \|y\|_{L^1}. \end{aligned} \quad (35)$$

From (29),

$$\begin{aligned} \|u\|_{L^1} &\leq \|V_y\|_{L^1} + \|I^\alpha y\|_{L^1} \\ &\leq \rho \|u_0\|_{L^1} + 2\gamma_1 \|y\|_{L^1}. \end{aligned} \quad (36)$$

Applying (H_1) with (36), we get

$$\begin{aligned} \|A(\cdot, u)\|_{L^1} &\leq \|A(\cdot, u) - A(\cdot, 0)\|_{L^1} + \|A(\cdot, 0)\|_{L^1} \\ &\leq a \|u\|_{L^1} + b \\ &\leq a(\rho \|u_0\|_{L^1} + 2\gamma_1 \|y\|_{L^1}) + b. \end{aligned} \quad (37)$$

Moreover, as in (6), we get

$$\begin{aligned} \|A(\cdot, u)u - A(\cdot, v)v\|_{L^1} &\leq (a(\|u\|_{L^1} + \|v\|_{L^1}) + b) \|u - v\|_{L^1} \\ &\leq [2a(\rho\|u_0\|_{L^1} + 2\gamma_1\|y\|_{L^1}) + b] \|u - v\|_{L^1}. \end{aligned} \quad (38)$$

Applying (H₃), (34) and (35), we obtain

$$\begin{aligned} \|f(\cdot, V_y + I^\alpha y(\cdot), y(\cdot))\|_{L^1} &\leq q[\|u\|_{L^1} + \|y\|_{L^1}] + \|\omega\|_{L^1} \\ &\leq q(\rho\|u_0\|_{L^1} + (2\gamma_1 + 1)\|y\|_{L^1}) + \|\omega\|_{L^1}. \end{aligned} \quad (39)$$

Moreover,

$$\begin{aligned} &\|f(\cdot, V_{y_2} + I^\alpha y_2(\cdot), y_2(\cdot)) - f(\cdot, V_{y_1} + I^\alpha y_1(\cdot), y_1(\cdot))\|_{L^1} \\ &\leq \rho q \sum_{k=1}^m |a_k| \|I^\alpha (y_2(t) - y_1(t))|_{t=t_k}\|_{L^1} + q \|I^\alpha (y_2 - y_1)\|_{L^1} + q \|y_2 - y_1\|_{L^1} \\ &\leq q(2\gamma_1 + 1) \|y_2 - y_1\|_{L^1}. \end{aligned} \quad (40)$$

The following theorem shows the uniqueness result.

Theorem 5 Let the assumptions (H₁)-(H₃) be satisfied. The nonlocal quasilinear problem (2)-(3) has a unique mild solution $u \in L^1(J, \mathbb{R})$ if for $\lambda_2 := \gamma_1(2a\rho\|u_0\|_{L^1} + b + q) + q \in (0, \frac{1}{2})$, we have

$$a\gamma_1^2[\rho\|u_0\|_{L^1}(a\rho\|u_0\|_{L^1} + b + q) + \|\omega\|_{L^1}] \leq \frac{1}{16}(1 - \lambda_2)^2 \text{ and } \sigma < \frac{1 - [(b + q)\gamma_1 + \lambda_2]}{4a\gamma_1^2}$$

where $\sigma > 0$ is the solution of the quadratic equation

$$4a\gamma_1^2\sigma^2 + \{[2\gamma_1(2a\rho\|u_0\|_{L^1} + b + q) + q] - 1\}\sigma + \rho\|u_0\|_{L^1}(a\rho\|u_0\|_{L^1} + b + q) + \|\omega\|_{L^1} = 0. \quad (41)$$

Proof

Suppose that the operator $G : L^1(J, \mathbb{R}) \rightarrow L^1(J, \mathbb{R})$ is defined by

$$Gy(t) = A(t, u)(V_y + I^\alpha y(t)) + f(t, V_y + I^\alpha y(t), y(t)). \quad (42)$$

We divide the proof into two steps.

Step 1. ($GB_\sigma \subset B_\sigma$)

Using (42) for $y \in L^1(J, \mathbb{R})$, we have

$$\|Gy(t)\| \leq \|A(\cdot, u)\| (\|V_y\| + \|I^\alpha y(t)\|) + \|f(t, V_y + I^\alpha y(t), y(t))\|.$$

Then, for $y \in B_\sigma$, by using (34),(35),(37) and (39), it is easy to see that $\|Gy\|_{L^1} \leq \sigma$ where $\sigma > 0$ is the solution of the quadratic equation (41). Thus, G maps B_σ into itself.

Step 2. (G is a contraction mapping)

Using (42) for all $y, z \in L^1(J, \mathbb{R})$, we have

$$\begin{aligned} &\|Gy(t) - Gz(t)\| \\ &\leq \|A(\cdot, u)\| \left(\rho \sum_{k=1}^m |a_k| \|I^\alpha (y(t) - z(t))|_{t=t_k}\| + \|I^\alpha (y(t) - z(t))\| \right) \\ &\quad + \|f(t, V_y + I^\alpha y(t), y(t)) - f(t, V_z + I^\alpha z(t), z(t))\|. \end{aligned}$$

For $y, z \in L^1(J, B_\sigma)$ with using (34), (37) and (40), one can get

$$\|Gy - Gz\|_{L^1} \leq \{2\gamma_1 [a(\rho\|u_0\|_{L^1} + 2\sigma\gamma_1) + b + q] + q\} \|y - z\|_{L^1}.$$

Since $2\gamma_1 [a(\rho\|u_0\|_{L^1} + 2\sigma\gamma_1) + b + q] + q < 1$, G is a contraction mapping and it has a unique fixed point $u \in B_\sigma \subset L^1(J, \mathbb{R})$ which is, by Lemma 2, the unique mild solution of the nonlocal quasilinear problem (2)-(3).

What follows deals with the existence result.

Theorem 6 Let the assumptions (H_1) - (H_3) be satisfied. Then, the nonlocal quasilinear problem (2)-(3) has at least one mild solution $u \in L^1(J, \mathbb{R})$ if for $\lambda_2 \in (0, \frac{1}{2})$, we have

$$a\gamma_1^2[\rho\|u_0\|_{L^1}(a\rho\|u_0\|_{L^1} + b + q) + \|\omega\|_{L^1}] \leq \frac{1}{16}(1 - \lambda_2)^2$$

and

$$\sigma < \frac{1 - [2\gamma_1(a\rho\|u_0\|_{L^1} + b)]}{4a\gamma_1^2}$$

where $\sigma > 0$ is the solution of the quadratic equation (41).

Proof

Suppose that the operator G is defined such that $Gy(t) = G_1(t) + G_2(t)$ where

$$G_1y(t) = f(t, V_y + I^\alpha y(t), y(t)), \quad (43)$$

and

$$G_2y(t) = A(t, u)(V_y + I^\alpha y(t)). \quad (44)$$

The proof will be given in four steps.

Step 1. ($G_1y + G_2z \in B_\sigma$ whenever $y, z \in B_\sigma$)

From (43) and (44),

$$\|G_1y(t) + G_2z(t)\| \leq \|f(t, V_y + I^\alpha y(t), y(t))\| + \|A(\cdot, u)\|(\|V_z\| + \|I^\alpha z(t)\|).$$

For $y, z \in B_\sigma$, by using (34), (35), (37) and (39), we get that $\|G_1y + G_2z\|_{L^1} \leq \sigma$ where where $\sigma > 0$ is the solution of the quadratic equation (41). Thus, $G_1y + G_2z \in B_\sigma$ whenever $y, z \in B_\sigma$.

Step 2. (G_1 is continuous)

Assumption (H_2) implies that G_1 is continuous.

Step 3. (G_1 is compact)

Clearly that G_1B_r is bounded in $L^1(J, \mathbb{R})$ which is the first condition of Kolmogorov compactness criterion. Let $y \in B_\sigma$. Using (43) with applying Theorem 1, we have

$$\begin{aligned} & \| (G_1y)_h - (G_1y) \|_{L^1} \\ &= \int_0^T |(G_1y)_h(t) - G_1y(t)| dt \\ &= \int_0^T \left| \frac{1}{h} \int_t^{t+h} (G_1y)_h(s) ds - G_1y(t) \right| dt \\ &\leq \int_0^T \left\{ \frac{1}{h} \int_t^{t+h} |(G_1y)_h(s) - G_1y(t)| ds \right\} dt \\ &\leq \int_0^T \left(\frac{1}{h} \int_t^{t+h} |f(s, V_y + I^\alpha y(t)|_{t=s}, y(s)) - f(t, V_y + I^\alpha y(t), y(t))| ds \right) dt. \end{aligned}$$

Since $y \in B_\sigma \subset L^1(J, \mathbb{R})$ and assumption (H_3) holds which implies $f \in L^1(J, \mathbb{R})$, the right hand side of the above inequality tends to zero as h tends to zero. Thus, $(G_1y)_h \rightarrow (G_1y)$ uniformly as $h \rightarrow 0$. Then, by Kolmogorov compactness criterion, the class of $\{G_1y(t)\}$ is relatively compact and therefore G_1 is a compact operator.

Step 4. (G_2 is a contraction mapping)

Let $y, z \in B_\sigma$. Using (44), we have

$$\begin{aligned} & \|G_2y(t) - G_2z(t)\| \\ & \leq \|A(\cdot, u)\| \left(\rho \sum_{k=1}^m |a_k| \|I^\alpha(y(t) - z(t))|_{t=t_k}\| + \|I^\alpha(y(t) - z(t))\| \right) \end{aligned}$$

then

$$\|G_2y - G_2z\|_{L^1} \leq 2\gamma_1[a(\rho\|u_0\|_{L^1} + 2\sigma\gamma_1) + b] \|y - z\|_{L^1}.$$

Since $2\gamma_1[a(\rho\|u_0\|_{L^1} + 2\sigma\gamma_1) + b] < 1$, G_1 is a contraction mapping.

As a consequence of Kranselskii's fixed point theorem, G has at least one fixed point in B_σ . Thus, the nonlocal quasilinear problem (2)-(3) has at least one solution in B_σ . Therefore, the proof is completed.

Example 2 Consider the following fractional nonlocal problem

$$\begin{cases} {}^c D^{\frac{1}{4}}x(t) = \frac{2^{-3}e^{-t}}{(99+e^t)(1+|x(t)|)} x(t) + \frac{1}{(49+e^t)(1+|x(t)|+|{}^c D^\alpha x(t)|)}, & t \in [0, 1]; \\ \sum_{k=1}^2 10^{-2}x(t_k) = 1, & 0 < t_1 < t_2 < 1. \end{cases} \quad (45)$$

Set

$$A(t, x) = \frac{2^{-3}e^{-t}}{(99 + e^t)(1 + |x|)}I, \quad (t, x) \in [0, 1] \times \mathbb{R}$$

and

$$f(t, x, y) = \frac{1}{(49 + e^t)(1 + x + y)}, \quad (t, x, y) \in [0, 1] \times \mathbb{R} \times \mathbb{R}.$$

Then,

$$\begin{aligned} \|A(t, x_1) - A(t, x_2)\| &= \left\| \frac{2^{-3}e^{-t}}{99 + e^t} \left(\frac{1}{1 + |x_1|} - \frac{1}{1 + |x_2|} \right) \right\| \\ &\leq \frac{2^{-3}e^{-t}}{99 + e^t} \| |x_2| - |x_1| \| \\ &\leq \frac{2^{-3}e^{-t}}{99 + e^t} \|x_1 - x_2\| \\ &\leq \frac{1}{800} \|x_1 - x_2\|, \end{aligned}$$

and similar to Example 1, we obtain

$$|f(t, x_1, y_1) - f(t, x_2, y_2)| \leq \frac{1}{50} (|x_1 - x_2| + |y_1 - y_2|).$$

So, we have

$T = 1$, $\alpha = \frac{1}{4}$, $m = 2$, $q = \|\omega\|_{L^1} = \sum_{k=1}^m a_k = \frac{1}{50}$, $u_0 = 1$, $a = \frac{1}{800}$, $b = 0$, $\rho = 50$, $\gamma_1 = \frac{1}{\Gamma(\frac{5}{4})}$, $\gamma_2 = \frac{1}{\Gamma(\frac{5}{4})} + \frac{1}{\Gamma(\frac{3}{2})}$ and $\lambda_2 = \frac{9}{50} \in (0, \frac{1}{2})$. The quadratic equation will be

$$0.00608 \sigma^2 - 0.66013 \sigma + 4.145 = 0.$$

Therefore, all conditions of Theorem 5 are satisfied. Then, problem (45) has a unique mild solution $x \in B_{6.7} \subset L^1([0, 1], \mathbb{R})$.

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