



# Fractional equations of Volterra type involving a Riemann–Liouville derivative

Tadeusz Jankowski

Gdansk University of Technology, Department of Differential Equations and Applied Mathematics, 11/12 G.Narutowicz Str., 80–233 Gdańsk, Poland

## ARTICLE INFO

### Article history:

Received 9 August 2012  
Accepted 3 October 2012

### Keywords:

Equations of Volterra type  
Monotone iterative method  
Riemann–Liouville fractional derivatives  
Existence of solutions

## ABSTRACT

In this paper, we will discuss the existence of solutions of fractional equations of Volterra type with the Riemann–Liouville derivative. Existence results are obtained by using a Banach fixed point theorem with weighted norms and by a monotone iterative method too. An example illustrates the results.

© 2012 Elsevier Ltd. All rights reserved.

## 1. Introduction

This paper discusses the existence of solutions of problems:

$$\begin{cases} D^q x(t) = f\left(t, x(t), \int_0^t k(t, s)x(s)ds\right) \equiv \mathcal{F}x(t), & t \in J_0 = (0, T], T > 0, \\ \tilde{x}(0) = r, \end{cases} \quad (1)$$

where  $f \in C(J \times \mathbb{R} \times \mathbb{R}, \mathbb{R})$ ,  $J = [0, T]$ ,  $\tilde{x}(0) = t^{1-q}x(t)|_{t=0}$ , and  $D^q x$  denotes a Riemann–Liouville fractional derivative of  $x$  with  $q \in (0, 1)$ .

Recently, much attention has been paid to study fractional problems, see for example [1–10]. The monotone iterative technique can be successfully applied to obtain existence results for fractional differential problems, see book [2], and for example papers [1,3,4,6,8–10]. Authors of papers, [3,4,6,7,9,10], obtained their existence results under the assumption that function  $f$  satisfies a one-sided Lipschitz condition with respect to the second variable with a corresponding constant coefficient  $M$ . In our paper, we consider a more general case when constant  $M$  is replaced by a function  $M \in C(J, \mathbb{R})$ . We also obtained existence results by using the Banach fixed point theorem with the corresponding weighted norms.

The organization of this paper is as follows. In Section 2, **Theorem 1** presents the existence result giving sufficient conditions under which problem (1) has a unique solution. To achieve this we apply a Banach fixed point theorem with a corresponding weighted norm (Bielecki norm) assuming the Lipschitz condition of  $f$  with respect to the last two arguments with nonnegative coefficients. It is important to indicate that in the case when  $\frac{1}{2} < q < 1$ , we do not need any conditions on the coefficients. In Section 3, we use the monotone iterative method. First we discuss a comparison result. **Theorem 2** presents the existence result for problems of type (1), by using the monotone iterative method. An example is given to illustrate the results.

E-mail addresses: [tjank@mifgate.mif.pg.gda.pl](mailto:tjank@mifgate.mif.pg.gda.pl), [tjank@mif.pg.gda.pl](mailto:tjank@mif.pg.gda.pl).

**2. Existence results for problem (1), by a Banach fixed point theorem**

Let  $C_{1-q}(J, \mathbb{R}) = \{u \in C((0, T], \mathbb{R}) : t^{1-q}u \in C(J, \mathbb{R})\}$ . For  $u \in C_{1-q}(J, \mathbb{R})$  we define two weighted norms:

$$\|u\|^* = \max_{[0,T]} t^{1-q}|x(t)| \quad \text{or} \quad \|u\|_* = \max_{[0,T]} t^{1-q}e^{-\lambda t}|x(t)|$$

with a fixed positive constant  $\lambda$ .

**Theorem 1.** Let  $q \in (0, 1), f \in C(J \times \mathbb{R} \times \mathbb{R}, \mathbb{R}), k \in C(J \times J, \mathbb{R})$ . In addition, we assume that:

$H_1$  : there exist nonnegative constants  $K, L, W$  such that:  $|k(t, s)| \leq W$  and

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

$H_1$  :  $\rho \equiv \frac{T^q \Gamma(q)}{\Gamma(2q)} \left( K + \frac{LWT}{2q} \right) < 1$  if  $0 < q \leq \frac{1}{2}$ .

Then problem (1) has a unique solution.

**Proof.** Consider the problem  $x = \mathcal{N}x$ , where operator  $\mathcal{N}$  is defined by

$$\mathcal{N}x(t) = rt^{q-1} + \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} \mathcal{F}x(s) ds.$$

Now, we have to show that operator  $\mathcal{N}$  has a fixed point. To do it we shall show that  $\mathcal{N}$  is a contraction map. Let  $x, y \in C_{1-q}(J, \mathbb{R})$ . We consider two cases.

Case 1. Let  $0 < q \leq \frac{1}{2}$ . Then, in view of assumption  $H_1$ , we have

$$\begin{aligned} \|\mathcal{N}x - \mathcal{N}y\|^* &\leq \frac{1}{\Gamma(q)} \max_{t \in J} t^{1-q} \int_0^t (t-s)^{q-1} |\mathcal{F}x(s) - \mathcal{F}y(s)| ds \\ &\leq \frac{1}{\Gamma(q)} \max_{t \in J} t^{1-q} \int_0^t (t-s)^{q-1} \left[ K|x(s) - y(s)| + L \int_0^s |k(s, \tau)| |x(\tau) - y(\tau)| d\tau \right] ds \\ &\leq \frac{1}{\Gamma(q)} \|x - y\|^* \max_{t \in J} t^{1-q} \int_0^t (t-s)^{q-1} \left[ Ks^{q-1} + LW \int_0^s \tau^{q-1} d\tau \right] ds \\ &= \frac{1}{\Gamma(q)} \|x - y\|^* \max_{t \in J} t^{1-q} \int_0^t (t-s)^{q-1} \left( Ks^{q-1} + \frac{LW}{q} s^q \right) ds \\ &= \rho \|x - y\|^*. \end{aligned}$$

Hence, operator  $\mathcal{N}$  has a unique fixed point, by the Banach fixed point theorem.

Case 2. Assume that  $\frac{1}{2} < q < 1$ . Now, we use the norm  $\|\cdot\|_*$  with a positive  $\lambda$  such that:

$$\sqrt{\lambda} > \rho_1 \equiv \frac{Kq + LWT}{q\Gamma(q)} \frac{\Gamma(2q-1)}{\sqrt{2\Gamma(2(2q-1))}} \sqrt{T^{2q-1}}.$$

Note that

$$\begin{cases} \int_0^t e^{2\lambda s} ds \leq \frac{1}{2\lambda} e^{2\lambda t}, \\ t^{1-q} \sqrt{\int_0^t (t-s)^{2(q-1)} s^{2(q-1)} ds} = \frac{\Gamma(2q-1)}{\sqrt{\Gamma(2(2q-1))}} \sqrt{t^{2q-1}}. \end{cases} \tag{2}$$

We will use the Schwarz inequality for integrals

$$\int_0^t |a(s)| |b(s)| ds \leq \sqrt{\int_0^t a^2(s) ds} \sqrt{\int_0^t b^2(s) ds}.$$

Using assumption  $H_1$ , the Schwarz inequality and (2), we have

$$\begin{aligned} \|\mathcal{N}x - \mathcal{N}y\|_* &\leq \frac{1}{\Gamma(q)} \max_{t \in J} t^{1-q} e^{-\lambda t} \int_0^t (t-s)^{q-1} |\mathcal{F}x(s) - \mathcal{F}y(s)| ds \\ &\leq \frac{1}{\Gamma(q)} \|x - y\|_* \max_{t \in J} t^{1-q} e^{-\lambda t} \int_0^t (t-s)^{q-1} \left[ Ks^{q-1} e^{\lambda s} + \frac{LW}{q} s^q e^{\lambda s} \right] ds \end{aligned}$$

$$\begin{aligned} &\leq \frac{(Kq + LWT)}{q\Gamma(q)} \|x - y\|_* \max_{t \in J} t^{1-q} e^{-\lambda t} \int_0^t (t-s)^{q-1} s^{q-1} e^{\lambda s} ds \\ &\leq \frac{(Kq + LWT)}{q\Gamma(q)} \|x - y\|_* \max_{t \in J} t^{1-q} e^{-\lambda t} \sqrt{\int_0^t (t-s)^{2(q-1)} s^{2(q-1)} ds} \sqrt{\int_0^t e^{2\lambda s} ds} \\ &\leq \frac{\rho_1}{\sqrt{\lambda}} \|x - y\|_* . \end{aligned}$$

It proves that problem (1) has a unique solution. This ends the proof.  $\square$

Consider the linear problem:

$$\begin{cases} D^q u(t) = -M(t)u(t) + \sigma(t), & t \in J_0, \\ \tilde{u}(0) = r. \end{cases} \tag{3}$$

**Lemma 1.** Let  $q \in (0, 1)$ ,  $M \in C(J, \mathbb{R})$ ,  $\sigma \in C_{1-q}(J, \mathbb{R})$ . Moreover, we assume that Assumption  $H_3$  holds with:

$H_3$  : (i)  $M(t) = M$ ,  $t \in J$ ,

or

(ii) function  $M$  is not a constant on  $J$  and

$$\frac{T^q \Gamma(q)}{\Gamma(2q)} \max_{t \in J} |M(t)| < 1 \quad \text{only in the case when } 0 < q \leq \frac{1}{2}.$$

Then problem (3) has a unique solution.

**Proof.** In case (i), problem (3) has a unique solution in terms of Mittag-Leffler’s function, see for example [2].

In case (ii), the assertion results from Theorem 1.  $\square$

**Remark 1.** Note that if  $\frac{1}{2} < q < 1$ , then problem (1) has a unique solution for arbitrary  $M \in C(J, \mathbb{R})$ .

**3. Existence results for problem (1), by a monotone iterative method**

To apply the monotone iterative method we have to introduce the notation of lower and upper solution for (1) and discuss corresponding fractional inequality. Comparison results will play a very important role in our research. First, we discuss fractional differential inequalities.

Let us introduce the following assumption:

$H_4$ :(i)  $M(t) = M$ ,  $t \in J$ ,

or

(ii) function  $M$  is not a constant on  $J$  and if  $M(t) \leq 0$  on  $J$ , we extra assume that:  $-M(t) \leq \bar{M}(t)$  on  $J$ ,  $\bar{M}$  is nondecreasing and

$$\frac{1}{\Gamma(q)} \int_0^T (T-s)^{q-1} \bar{M}(s) ds < 1. \tag{4}$$

**Lemma 2.** Let  $q \in (0, 1)$  and  $M \in C(J, [0, \infty))$  or  $M \in C(J, (-\infty, 0])$ . Suppose that  $p \in C_{1-q}(J, \mathbb{R})$  satisfies the problem:

$$\begin{cases} D^q p(t) \leq -M(t)p(t), & t \in J_0, \\ \tilde{p}(0) \leq 0. \end{cases} \tag{5}$$

Let Assumption  $H_4$  hold.

Then  $p(t) \leq 0$  on  $J$ .

**Proof.** We consider only the case when function  $M$  is not a constant on  $J$ . Assume that the assertion is not true. It means that there exist points  $t_2, t^* \in (0, T]$  such that  $p(t_2) = 0$ ,  $p(t^*) > 0$  and  $p(t) \leq 0$ ,  $t \in (0, t_2]$ ;  $p(t) > 0$ ,  $t \in (t_2, t^*]$ . Let  $t_0$  be the first maximal point of  $p$  on  $[t_2, t^*]$ . Some ideas in the proof are taken from paper [10].

Case 1. Let  $M(t) \geq 0$  on  $J$ . Then

$$D^q p(t) \leq 0, \quad t \in [t_2, t^*],$$

so

$$\int_{t_2}^{t_0} D^q p(s) ds \leq 0.$$

Hence, from the definition of Riemann–Liouville fractional derivative, we have

$$0 \geq I^{1-q}p(t_0) - I^{1-q}p(t_2) \equiv A. \quad (6)$$

On the other hand, we have

$$\begin{aligned} A &= \frac{1}{\Gamma(1-q)} \left[ \int_0^{t_0} (t_0-s)^{-q} p(s) ds - \int_0^{t_2} (t_2-s)^{-q} p(s) ds \right] \\ &= \frac{1}{\Gamma(1-q)} \left\{ \int_0^{t_2} [(t_0-s)^{-q} - (t_2-s)^{-q}] p(s) ds + \int_{t_2}^{t_0} (t_0-s)^{-q} p(s) ds \right\} \\ &> \frac{1}{\Gamma(1-q)} \int_{t_2}^{t_0} (t_0-s)^{-q} p(s) ds > 0. \end{aligned}$$

It contradicts relation (6), so the assertion holds in this case.

Case 2. Let  $M(t) \leq 0$  on  $J$  and let  $\bar{M}$  be nondecreasing on  $J$ . Note that Riemann–Liouville fractional integral  $I^q$  is a monotone operator. Now, using the fractional integral  $I^q$  to the both sides of (5) we obtain

$$p(t) - \tilde{p}(0)t^{q-1} \leq -I^q[M(t)p(t)], \quad t \in [t_2, t^*].$$

Note that  $\tilde{p}(0)t^{q-1} \leq 0$ , so in view of the fact that  $\bar{M}$  is nondecreasing we obtain

$$\begin{aligned} p(t_0) &\leq -\frac{1}{\Gamma(q)} \int_0^{t_0} (t_0-s)^{q-1} M(s)p(s) ds \\ &= -\frac{1}{\Gamma(q)} \left[ \int_0^{t_2} (t_0-s)^{q-1} M(s)p(s) ds + \int_{t_2}^{t_0} (t_0-s)^{q-1} M(s)p(s) ds \right] \\ &< -\frac{p(t_0)}{\Gamma(q)} \int_0^{t_0} (t_0-s)^{q-1} M(s) ds \\ &= -\frac{p(t_0)}{\Gamma(q)} t_0^q \int_0^1 (1-\sigma)^{q-1} M(\sigma t_0) d\sigma \\ &\leq \frac{p(t_0)}{\Gamma(q)} t_0^q \int_0^1 (1-\sigma)^{q-1} \bar{M}(\sigma T) d\sigma \\ &= \frac{p(t_0)}{\Gamma(q)} \frac{t_0^q}{T^q} \int_0^T (T-s)^{q-1} \bar{M}(s) ds \\ &\leq \frac{p(t_0)}{\Gamma(q)} \int_0^T (T-s)^{q-1} \bar{M}(s) ds. \end{aligned}$$

Hence,

$$p(t_0) \left[ 1 - \frac{1}{\Gamma(q)} \int_0^T (T-s)^{q-1} \bar{M}(s) ds \right] < 0.$$

Using condition (4), it shows that  $p(t_0) < 0$ . It is a contradiction, so the assertion holds.  $\square$

**Remark 2.** If  $M(t) = M$ ,  $t \in J$ , then the assertion of Lemma 2 holds and condition (4) is superfluous, see for example papers [7,9].

Lemma 2 is an essential improvement both of Lemma 2.1 [10], Lemma 2.3 [9] and Lemma 2.3 [7].

**Remark 3.** Because  $M \in C(J, \mathbb{R})$ , so in case  $M(t) \leq 0$ ,  $t \in J$  there exists a nonnegative constant  $M_0$  such that  $-M(t) \leq M_0$ ,  $t \in J$ . Then, condition (4) takes the form  $M_0 T^q < \Gamma(q+1)$ .

We say that  $u$  is called a lower solution of (1) if

$$D^q u(t) \leq \mathcal{F}u(t), \quad t \in J_0, \quad \tilde{u}(0) \leq 0,$$

and it is an upper solution of (1) if the above inequalities are reversed.

Let us introduce the following assumptions:

$H_5$ :  $q \in (0, 1)$ ,  $f \in C(J \times \mathbb{R} \times \mathbb{R}, \mathbb{R})$ ,  $k \in C(J \times J, \mathbb{R})$ ,

$H_6$ : there exists a function  $M \in C(J, \mathbb{R})$  such that:

$$f(t, u_1, u_2) - f(t, v_1, v_2) \leq M(t)[v_1 - u_1]$$

$$\text{if } y_0(t) \leq u_1 \leq v_1 \leq z_0(t), \quad u_2 \leq v_2.$$

**Theorem 2.** Let assumption  $H_5$  hold. Let  $y_0, z_0 \in C_{1-q}(J, \mathbb{R})$  be lower and upper solutions of problem (1), respectively and  $y_0(t) \leq z_0(t), t \in J$ . In addition, we assume that assumption  $s H_6, H_3, H_4$  are satisfied.

Then problem (1) has, in the sector  $[y_0, z_0]$ , solutions, where

$$[y_0, z_0] = \{z \in C_{1-q}(J, \mathbb{R}) : y_0(t) \leq z(t) \leq z_0(t), t \in J_0, \tilde{y}_0(0) \leq \tilde{z}(0) \leq \tilde{z}_0(0)\}.$$

**Proof.** Let  $\eta, \xi \in [y_0, z_0]$ . Put  $\varphi(t) = \min[\eta(t), \xi(t)], \Phi(t) = \max[\eta(t), \xi(t)]$ . Consider the boundary value problems

$$\begin{cases} D^q v(t) = \mathcal{F}\varphi(t) - M(t)[v(t) - \varphi(t)], & t \in J_0, \\ \tilde{v}(0) = r, \end{cases} \tag{7}$$

$$\begin{cases} D^q w(t) = \mathcal{F}\Phi(t) - M(t)[w(t) - \Phi(t)], & t \in J_0, \\ \tilde{w}(0) = r. \end{cases} \tag{8}$$

By Lemma 1, problems (7), (8) have a unique solution. Therefore, we can define the operator

$$B : \tilde{\Omega} \rightarrow C_{1-q}(J, \mathbb{R}) \times C_{1-q}(J, \mathbb{R}), \quad [y_0, z_0] \subset C_{1-q}(J, \mathbb{R}), \quad B(\eta, \xi) = (v, w),$$

where  $v, w$  are solutions of (7) and (8), respectively with  $\tilde{\Omega} = [y_0, z_0] \times [y_0, z_0]$ .

Now, we want to show that

$$y_0(t) \leq v(t) \leq w(t) \leq z_0(t), \quad t \in J.$$

Put  $p = y_0 - v$ . Then

$$\begin{aligned} D^q p(t) &\leq \mathcal{F}y_0(t) - \mathcal{F}\varphi(t) + M(t)[v(t) - \varphi(t)], \\ &\leq M(t)[\varphi(t) - y_0(t)] + M(t)[v(t) - \varphi(t)] \\ &= -M(t)p(t), \end{aligned}$$

and  $\tilde{p}(0) \leq 0$ .

This and Lemma 2 show that  $y_0(t) \leq v(t), t \in J$ . Similarly we can show that  $w(t) \leq z_0(t), t \in J$ . To show that  $v(t) \leq w(t), t \in J$ , we put  $p = v - w$ . Then

$$\begin{aligned} D^q p(t) &= \mathcal{F}\varphi(t) - \mathcal{F}\Phi(t) - M(t)[v(t) - \varphi(t) - w(t) + \Phi(t)] \\ &\leq M(t)[\Phi(t) - \varphi(t)] - M(t)[v(t) - \varphi(t) - w(t) + \Phi(t)] \\ &= -M(t)p(t) \end{aligned}$$

and  $\tilde{p}(0) = 0$ . Hence  $B : \tilde{\Omega} \rightarrow \tilde{\Omega}$ .

In order to apply Schauder's fixed point theorem we need to show that the operator  $B$  is continuous and compact. Put  $\sigma(t) = \mathcal{F}\varphi(t) + M(t)\varphi(t)$ . Then problem (7) takes the form

$$\begin{cases} D^q v(t) = -M(t)v(t) + \sigma(t) \equiv \mathcal{G}v(t), & t \in J_0, \\ \tilde{v}(0) = r. \end{cases}$$

Then the solution of problem (7) is a fixed point of operator  $\mathcal{N}$ , where operator  $\mathcal{N}$  is defined by

$$\mathcal{N}x(t) = rt^{q-1} + \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} \mathcal{G}v(s) ds.$$

Operator  $\mathcal{N}$  is continuous in view of continuity of  $\mathcal{G}$ .

In fact  $\mathcal{N}$  is a compact map. For given  $\epsilon > 0$ , we take

$$\delta = \min \left[ T, \left( \frac{\epsilon \Gamma(2q)}{4D\Gamma(q)} \right)^{\frac{1}{q}} \right].$$

Then for each  $v \in C_{1-q}(J, \mathbb{R}), t_1, t_2 \in J, t_1 < t_2$  and  $t_2 - t_1 < \delta$ , we have  $|t_1^{1-q} \mathcal{N}v(t_1) - t_2^{1-q} \mathcal{N}v(t_2)| < \epsilon$ .

In fact, there exists a positive constant  $D$  such that  $\max_{s \in J} s^{1-q} |\mathcal{G}v(s)| \leq D$  and

$$\begin{aligned} |t_1^{1-q} \mathcal{N}v(t_1) - t_2^{1-q} \mathcal{N}v(t_2)| &\leq \frac{1}{\Gamma(q)} \left| t_1^{1-q} \int_0^{t_1} (t_1-s)^{q-1} \mathcal{G}v(s) ds - t_2^{1-q} \int_0^{t_2} (t_2-s)^{q-1} \mathcal{G}v(s) ds \right| \\ &\leq \frac{1}{\Gamma(q)} \left| \int_0^{t_1} [t_1^{1-q}(t_1-s)^{q-1} - t_2^{1-q}(t_2-s)^{q-1}] \mathcal{G}v(s) ds \right| \\ &\quad + \frac{1}{\Gamma(q)} \left| \int_{t_1}^{t_2} t_2^{1-q}(t_2-s)^{q-1} \mathcal{G}v(s) ds \right| \end{aligned}$$

$$\begin{aligned}
&\leq \frac{D}{\Gamma(q)} \int_0^{t_1} [t_1^{1-q}(t_1-s)^{q-1} - t_2^{1-q}(t_2-s)^{q-1}] s^{q-1} ds \\
&\quad + \frac{D}{\Gamma(q)} \int_{t_1}^{t_2} t_2^{1-q}(t_2-s)^{q-1} s^{q-1} ds \\
&= \frac{D}{\Gamma(q)} \left( \int_0^{t_1} t_1^{1-q}(t_1-s)^{q-1} s^{q-1} ds - \int_0^{t_2} t_2^{1-q}(t_2-s)^{q-1} s^{q-1} ds \right. \\
&\quad \left. + 2 \int_{t_1}^{t_2} t_2^{1-q}(t_2-s)^{q-1} s^{q-1} ds \right) \\
&\leq \frac{D\Gamma(q)}{\Gamma(2q)} [|t_1^q - t_2^q| + 2(t_2 - t_1)^q]
\end{aligned}$$

because

$$\begin{aligned}
\int_{t_1}^{t_2} t_2^{1-q}(t_2-s)^{q-1} s^{q-1} ds &= \int_0^{t_2-t_1} t_2^{1-q}(t_2-t_1-u)^{q-1} (u+t_1)^{q-1} du \\
&= \int_0^1 t_2^{1-q}(t_2-t_1)^q (1-\sigma)^{q-1} [\sigma t_2 + t_1(1-\sigma)]^{q-1} d\sigma \\
&\leq \int_0^1 t_2^{1-q}(t_2-t_1)^q (1-\sigma)^{q-1} (\sigma t_2)^{q-1} d\sigma \\
&= (t_2-t_1)^q \frac{\Gamma^2(q)}{\Gamma(2q)}.
\end{aligned}$$

Now we consider two cases.

Case 1. Let  $\delta \leq t_1 < t_2 < T$ . Use a mean value theorem to get

$$t_2^q - t_1^q \leq q\delta^{q-1}(t_2 - t_1) \leq q\delta^q.$$

Case 2. Let  $0 \leq t_1 < \delta$ ,  $t_2 < 2\delta$ . Then

$$t_2^q - t_1^q \leq t_2^q \leq (2\delta)^q.$$

Consequently, we have

$$|t_1^{1-q} \mathcal{N}v(t_1) - t_2^{1-q} \mathcal{N}v(t_2)| < \frac{4D\Gamma(q)}{\Gamma(2q)} \delta^q \leq \epsilon.$$

We see that the operator  $B : \bar{\Omega} \rightarrow \bar{\Omega}$  is equicontinuous on  $J$ . The Arzeli–Ascoli theorem guarantees that  $B$  is compact. Hence, by Schauder's fixed point theorem, the operator  $B$  has a fixed point, i.e. there exist  $(v, w) \in \bar{\Omega}$  such that  $B(v, w) = (v, w)$  and  $v \leq w$ .

Now, by (7) and (8), we see that  $v, w$  satisfy the following relations

$$\begin{cases} D^q v(t) = \mathcal{F}v(t) - M(t)[v(t) - v(t)], & t \in J_0, \\ \tilde{v}(0) = r, \\ D^q w(t) = \mathcal{F}w(t) - M(t)[w(t) - w(t)], & t \in J_0, \\ \tilde{w}(0) = r. \end{cases}$$

It shows that  $v, w \in C_{1-q}(J)$  are solutions of problem (1). It ends the proof.  $\square$

**Example 1.** Let  $A, B \in C([0, 1], (0, \infty))$  and  $B(t) \leq A(t)$ ,  $t \in [0, 1]$ . Consider the problem:

$$\begin{cases} D^q x(t) = \mathcal{F}x(t), & t \in J_0 = (0, 1], \\ \tilde{x}(0) = 0 \end{cases} \quad (9)$$

with

$$\mathcal{F}x(t) = \frac{t^{-q}}{\Gamma(1-q)} + A(t)[t - x(t)]^3 + \frac{1}{2}B(t) \int_0^t (\sin ts)^4 x(s) ds.$$

Let  $y_0(t) = 0$ ,  $z_0(t) = 1 + t$ ,  $t \in J = [0, 1]$ . It is not difficult to show that  $y_0$  is a lower solution of problem (9). Moreover

$$\begin{aligned} \mathcal{F}z_0(t) &= \frac{t^{-q}}{\Gamma(1-q)} - A(t) + \frac{1}{2}B(t) \int_0^t (\sin ts)^4(1+s)ds \\ &\leq \frac{t^{-q}}{\Gamma(1-q)} < \frac{t^{-q}}{\Gamma(1-q)} + \frac{t^{1-q}}{\Gamma(2-q)} = D^q z_0(t). \end{aligned}$$

It proves that  $z_0$  is an upper solution of problem (9). Moreover  $M(t) = 3A(t)$ . In view of Theorem 2, problem (9) has solutions in  $[y_0, z_0]$  if  $\frac{1}{2} < q < 1$ . In case when  $0 < q \leq \frac{1}{2}$ , we have to extra assume that

$$\frac{\Gamma(q)}{\Gamma(2q)} \max_{t \in [0,1]} A(t) < 1;$$

for example if  $q = \frac{1}{2}$ , so  $\max_{t \in [0,1]} A(t) < \frac{1}{\sqrt{\pi}}$ .

## References

- [1] T. Jankowski, Fractional differential equations with deviating arguments, *Dynam. Systems Appl.* 17 (2008) 677–684.
- [2] V. Lakshmikantham, S. Leela, J. Vasundhara, *Theory of Fractional Dynamic Systems*, Cambridge Academic Publishers, Cambridge, 2009.
- [3] L. Lin, X. Liu, H. Fang, Method of upper and lower solutions for fractional differential equations, *Electron. J. Differential Equations* (100) (2012) 1–13.
- [4] F.A. McRae, Monotone iterative technique and existence results for fractional differential equations, *Nonlinear Anal.* 71 (2009) 6093–6096.
- [5] I. Podlubny, *Fractional Differential Equations*, Academic Press, San Diego, 1999.
- [6] J.D. Ramirez, A.S. Vatsala, Monotone iterative technique for fractional differential equations with periodic boundary boundary conditions, *Opuscula Math.* 29 (2009) 289–304.
- [7] Z. Wei, G. Li, J. Che, Initial value problems for fractional differential equations involving Riemann–Liouville sequential fractional derivative, *J. Math. Anal. Appl.* 367 (2010) 260–272.
- [8] G. Wang, Monotone iterative technique for boundary value problems of a nonlinear fractional differential equations with deviating arguments, *J. Comput. Appl. Math.* 236 (2012) 2425–2430.
- [9] G. Wang, R.P. Agarwal, A. Cabada, Existence results and the monotone iterative technique for systems of nonlinear fractional differential equations, *Appl. Math. Lett.* 25 (2012) 1019–1024.
- [10] S. Zhang, Monotone iterative method for initial value problem involving Riemann–Liouville fractional derivatives, *Nonlinear Anal.* 71 (2009) 2087–2093.