

A BOUNDARY VALUE PROBLEM OF FRACTIONAL ORDER AT RESONANCE

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ABSTRACT . We establish solvability of a boundary value problem for a nonlinear differential equation of fractional order by means of the coincidence degree theory .

1 . INTRODUCTION

This article is a study of the boundary value problem of fractional order with non - local conditions

$$\begin{aligned}\mathcal{D}^\alpha u(t) &= f(t, u(t), u'(t)), \quad \text{a.e. } t \in (0, 1), \\ \mathcal{D}_{0+}^{\alpha-2} u(0) &= 0, \quad \eta u(\xi) = u(1),\end{aligned}$$

where $1 < \alpha < 2, 0 < \xi < 1$ and $\eta \xi^{\alpha-1} = 1$. It will be shown that , with the present choice of boundary conditions , the boundary value problem is at resonance . We apply a well - known degree theory theorem for coincidences due to Mawhin [1 6] .

The monographs [1 0 , 20 , 2 1 , 22] are commonly cited for the theory of fractional derivatives and integrals and applications to differential equations of fractional order . Contributions to the theory of initial and boundary value problems for nonlinear differential equations of fractional order have been made by several authors including a recent monograph [1 3] and the papers [1 , 2 , 9 , 1 5 , 24] . Although an application of the coincidence degree theory to a fractional order problem is not known to the author , we can account for several results that have been devoted to both the theoretical developments [5 , 1 7 , 1 9] and applications [23] to various types of boundary and initial value problems . A broad range of scenarios of resonant problems were studied in the framework of ordinary differential and difference equations [1 7] (more generally , dynamic equations on time scales [3 , 1 1]) on bounded and unbounded [1 2] domains with periodic [1 8] , non - local boundary conditions [4 , 6 , 7 , 8 , 23] as well as boundary value problems with impulses [14] .

2 . TECHNICAL PRELIMINARIES

We start out by introducing the reader to the fundamental tools of fractional calculus and the coincidence degree theory .

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2 N. KOSMATOV EJDE - 2010 / 135 The Riemann - Liouville fractional integral of order $\alpha > 0$ of a function $u \in L^p[0, 1], 1 \leq p < \infty$, is the integral

$$\mathcal{I}^\alpha u(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} u(s) ds. \quad (2.1)$$

The Riemann - Liouville fractional derivative of order $\alpha > 0, n = [\alpha] + 1$, is defined by

$$\mathcal{D}^\alpha u(t) = \frac{1}{\Gamma(n-\alpha)} \frac{d^n}{dt^n} \int_0^t (t-s)^{n-\alpha-1} u(s) ds. \quad (2.2)$$

Let $AC[0, 1]$ denote the space of absolutely continuous functions on the interval $[0, 1]$ and $AC^n[0, 1] = \{u \in AC[0, 1] : u^{(n)} \in AC[0, 1]\}, n = 0, 1, 2, \dots$. We make use of several relationships between (2.1) and (2.2) that are stated in the next two theorems (see [10, 20, 22]).

Theorem 2.1. (a) The equality $\mathcal{D}^\alpha \mathcal{I}^\alpha g = g$ holds for every $g \in L^1[0, 1]$;
(b) For $u \in L^1[0, 1], n = [\alpha] + 1, \beta > 0$, if $\mathcal{I}^{n-\alpha} u \in AC^{n-1}[0, 1]$, then

$$\mathcal{I}^\beta \mathcal{D}^\alpha u(t) = \mathcal{D}^{\alpha-\beta} u(t) - \sum_{k=1}^{n-\alpha} \frac{t^{\beta-k-1}}{\Gamma(\beta-k)} \left(\frac{d^{n-k-1}}{dt^{n-k-1}} \mathcal{I}^{n-\alpha} u \right)(0).$$

For $\alpha < 0$, we introduce the notation $\mathcal{I}^\alpha = D^{-\alpha}$. **Theorem 2.2.** If $\beta, \alpha + \beta > 0$ and $g \in L^1[0, 1]$, then the equality

$$\mathcal{I}^\alpha \mathcal{I}^\beta g = \mathcal{I}^{\alpha+\beta} g$$

Definition 2.3. Let X and Z be real normed spaces. A linear mapping $L : \text{dom } L \subset X \rightarrow Z$ is called a Fredholm mapping if the following two conditions hold:

- (i) $\ker L$ has a finite dimension, and
- (ii) $\text{Im } L$ is closed and has a finite codimension.

If L is a Fredholm mapping, its (Fredholm) index is the integer $\text{Ind } L = \dim \ker L - \text{codim Im } L$.

In this note we are concerned with a Fredholm mapping of index zero. From Definition 2.3 it follows that there exist continuous projectors $P : X \rightarrow X$ and

$$Q : Z \rightarrow Z \text{ such that}$$

$\text{Im } P = \ker L, \ker Q = \text{Im } L, X = \ker L \oplus \text{Im } P, Z = \text{Im } L \oplus \text{Im } Q$ and that the mapping

$$L|_{\text{dom } L \cap \ker P} : \text{dom } L \cap \ker P \rightarrow \text{Im } L$$

is one-to-one and onto. The inverse of $L|_{\text{dom } L \cap \ker P}$ we denote by $K_P : \text{Im } L \rightarrow$

$\text{dom } L \cap \ker P$. The generalized inverse of L denoted by $K_{P,Q} : Z \rightarrow \text{dom } L \cap \ker P$ is defined by $K_{P,Q} = K_P(I - Q)$.

If L is a Fredholm mapping of index zero, then, for every isomorphism $J : \text{Im } Q \rightarrow \ker L$, the mapping $JQ + K_{P,Q} : Z \rightarrow \text{dom } L$ is an isomorphism and, for

$$\text{every } u \in \text{dom } L, \\ (JQ + K_{P,Q})^{-1} u = (L + J^{-1}P)u.$$

Definition 2.4. Let $L : \text{dom } L \subset X \rightarrow Z$ be a Fredholm mapping, E be a metric space, and $N : E \rightarrow Z$ be a mapping. We say that N is L -compact on E if $QN : E \rightarrow Z$ and $K_{P,Q}N : E \rightarrow X$ are continuous and compact on E . In addition, we say that N is L -completely continuous if it is L -compact on every bounded

$$E \subset X.$$

The existence of a solution of the equation $Lu = Nu$ will be shown using [16, Theorem IV.13]. **Theorem 2.5.** Let $\Omega \subset X$ be open and bounded, L be a Fredholm mapping of index

zero and N be L -compact on Ω . Assume that the following conditions are satisfied:

- (i) $Lu \neq \lambda Nu$ for every $(u, \lambda) \in ((\text{dom } L \setminus \ker L) \cap \partial\Omega) \times (0, 1)$;
- (ii) N is not a homotopy of L on $\partial\Omega$;
- (iii) $\deg(JQN|_{\ker L \cap \partial\Omega}, \Omega \cap \ker L, 0) \neq 0$, with $Q : Z \rightarrow Z$ a continuous projector such that $\ker Q = \text{Im } L$ and $J : \text{Im } Q \rightarrow \ker L$ is an isomorphism.

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

Suppose now that the function f satisfies the Carathéodory conditions with respect to $L^p[0, 1]$, $p \geq 1$; that is, the following conditions hold:

- (C1) for each $z \in \mathbb{R}^n$, the mapping $t \mapsto f(t, z)$ is Lebesgue measurable;
- (C2) for a.e. $t \in [0, 1]$, the mapping $z \mapsto f(t, z)$ is continuous on \mathbb{R}^n ;
- (C3) for each $r > 0$, there exists a nonnegative $\phi_r \in L^p[0, 1]$ such that, for a.e. $t \in [0, 1]$ and every z such that $|z| \leq r$, we have $|f(t, z)| \leq \phi_r(t)$.

3. MAIN RESULTS

Consider the differential equation

$$\mathcal{D}^\alpha u(t) = f(t, u(t), u'(t)), \quad \text{a.e. } t \in (0, 1), \quad (3.1)$$

of fractional order $1 < \alpha < 2$, subject to the boundary conditions

$$\mathcal{D}^{\alpha-2}u(0) = 0, \quad (3.2)$$

$$\eta u(\xi) = u(1), \quad (3.3)$$

where $0 < \xi < 1$ and

$$\eta \xi^{\alpha-1} = 1. \quad (3.4)$$

We let the following assumption stand throughout this article:

$$(P) p > \frac{1}{\alpha-1} \text{ and } q = \text{line} - p_{p-1}.$$

Let $AC_{\text{loc}}(0, 1]$ be the space consisting of functions that are absolutely continuous on every interval $[a, 1] \subset (0, 1]$. We introduce the space

$$X_0 = \{u : u \in AC[0, 1], u' \in AC_{\text{loc}}(0, 1], \mathcal{D}^\alpha u \in L^p[0, 1]\}.$$

Let

$$X = \{u \in C[0, 1] \cap C^1(0, 1] : \lim_{t \rightarrow 0^+} t^{2-\alpha} u'(t) \text{ exists}\}$$

with the weighted norm $\|u\| = \max\{\|u\|_0, \|t^{2-\alpha} u'\|_0\}$, where $\|\cdot\|_0$ is the max-norm and $\|t^{2-\alpha} v\|_0 = \sup_{t \in (0, 1]} |t^{2-\alpha} v(t)|$. Let $Z = L^p[0, 1]$ with the usual norm $\|\cdot\|_p$, where p satisfies (P). Define the mapping $L : \text{dom } L \subset X \rightarrow Z$ with $\text{dom } L = \{u \in X_0 : u \text{ satisfies (3.2) and (3.3)}\}$

$$\text{and } Lu(t) = \mathcal{D}^\alpha u(t).$$

$$Nu(t) = f(t, u(t), u'(t)).$$

Lemma 3.1. *The mapping $L : \text{dom } L \subset X \rightarrow Z$ is a Fredholm mapping of index zero. Proof.* It is easy to see that $\ker L = \{ct^{\alpha-1} : c \in \mathbb{R}\}$. We claim that

$$\text{Im}L = \{g \in Z : \eta \mathcal{I}^\alpha g(\xi) = \mathcal{I}^\alpha g(1)\}.$$

Let $g \in Z$ and

$$u(t) = \mathcal{I}^\alpha g(t) + ct^{\alpha-1}, \quad c \in \mathbb{R}.$$

Then $\mathcal{D}^\alpha u(t) = g(t)$, a. e. in $(0, 1)$. By Theorem 2.2,

$$\begin{aligned} \mathcal{D}^{\alpha-2} u(t) &= \mathcal{I}^{2-\alpha} u(t) \\ &= \mathcal{I}^{2-\alpha} \mathcal{I}^\alpha g(t) + c \mathcal{I}^{2-\alpha} (t^{\alpha-1}) \\ &= \mathcal{I}^2 g(t) + c \Gamma(\alpha) t, \end{aligned}$$

so that $\mathcal{D}^{\alpha-2} u(0) = 0$. One can readily verify that, in view of (3.4), u satisfies (3.3) provided $\eta \mathcal{I}^\alpha g(\xi) = \mathcal{I}^\alpha g(1)$. It is obvious that $u \in AC[0, 1]$. Then u' exists, for a. e. $t \in (0, 1]$, and, by Theorem 2.2,

$$u'(t) = \mathcal{I}^{\alpha-1} g(t) + c(\alpha-1)t^{\alpha-2}.$$

Moreover,

$$\lim_{t \rightarrow 0^+} t^{2-\alpha} u'(t) = c(\alpha-1)$$

since

$$\lim_{t \rightarrow 0^+} t^{2-\alpha} |\mathcal{I}^{\alpha-1} g(t)| \leq \lim_{t \rightarrow 0^+} \frac{t^{1/q} \|g\|_p}{\Gamma(\alpha-1)((\alpha-2)q+1)^{1/q}} = 0.$$

Let $t_1, t_2 \in (0, 1)$ and $t_1 < t_2$. Then

$$\begin{aligned} & |\mathcal{I}^{\alpha-1} g(t_2) - \mathcal{I}^{\alpha-1} g(t_1)| \\ &= \frac{1}{\Gamma(\alpha)} \left| \int_0^{t_2} (t_2-s)^{\alpha-2} g(s) ds - \int_0^{t_1} (t_1-s)^{\alpha-2} g(s) ds \right| \\ &= \frac{1}{\Gamma(\alpha)} \left| \int_{t_1}^{t_2} (t_2-s)^{\alpha-2} g(s) ds + \int_0^{t_1} ((t_2-s)^{\alpha-2} - (t_1-s)^{\alpha-2}) g(s) ds \right| \\ &\leq \frac{1}{\Gamma(\alpha)} \int_{t_1}^{t_2} (t_2-s)^{\alpha-2} |g(s)| ds + \frac{1}{\Gamma(\alpha)} \int_0^{t_1} |(t_1-s)^{\alpha-2} - (t_2-s)^{\alpha-2}| |g(s)| ds \\ &\leq C_1 (t_2 - t_1)^{\alpha-2+\frac{1}{q}} \|g\|_p + C_1 \left[\int_0^{t_1} ((t_1-s)^{\alpha-2} - (t_2-s)^{\alpha-2})^q ds \right]^{1/q} \|g\|_p \\ &\leq C_1 (t_2 - t_1)^{\alpha-2+\frac{1}{q}} \|g\|_p + C_1 \left[\int_0^{t_1} ((t_1-s)^{(\alpha-2)q} - (t_2-s)^{(\alpha-2)q}) ds \right]^{1/q} \|g\|_p \\ &\leq C_1 (t_2 - t_1)^{\alpha-2+\frac{1}{q}} \|g\|_p \\ &\quad + C_1 (1_t^{(\alpha-2)q+1} - 2_t^{(\alpha-2)q+1} + (t_2 - t_1)^{(\alpha-2)q+1})^{1/q} \|g\|_p, \end{aligned}$$

where C_1 is a generic constant that depends only on α and p . Thus, $u' \in AC_{\text{loc}}(0, 1]$. Combining the preceding observations, we obtain that $u \in \text{dom } L$. So, $\{g \in Z :$

$$\eta \mathcal{I}^\alpha g(\xi) = \mathcal{I}^\alpha g(1)\} \subseteq \text{Im}L.$$

EJDE - 2010 / 135 A BOUNDARY VALUE PROBLEM 5 Let $u \in \text{dom } L$. Then, for $\mathcal{D}^\alpha u \in \text{Im } L$, we have, by Theorem 2.1 (b) and (3.2),

$$\mathcal{I}^\alpha \mathcal{D}^\alpha u(t) = u(t) - \frac{\mathcal{D}^{\alpha-1}u(0)}{\Gamma(\alpha)} t^{\alpha-1} - \frac{\mathcal{D}^{\alpha-2}u(0)}{\Gamma(\alpha-1)} t^{\alpha-2} = u(t) - \frac{\mathcal{D}^{\alpha-1}u(0)}{\Gamma(\alpha)} t^{\alpha-1},$$

which, due to the boundary conditions (3.2), (3.3) together with (3.4), implies that $\mathcal{D}^\alpha u$ satisfies $\eta \mathcal{I}^\alpha \mathcal{D}^\alpha u(\xi) = \mathcal{I}^\alpha \mathcal{D}^\alpha u(1)$. Hence, $\text{Im } L \subseteq \{g \in Z : \eta \mathcal{I}^\alpha g(\xi) =$

$$\mathcal{I}^\alpha g(1)\}.$$
 Therefore, $\text{Im } L = \{g \in Z : \eta \mathcal{I}^\alpha g(\xi) = \mathcal{I}^\alpha g(1)\}.$

Define $Q : Z \rightarrow Z$ by

$$Qg(t) = \kappa(\eta \mathcal{I}^\alpha g(\xi) - \mathcal{I}^\alpha g(1)) t^{\alpha-1},$$

where

$$\kappa = \frac{\Gamma(2\alpha)}{\Gamma(\alpha)(\xi^\alpha - 1)}.$$

Then

$$\begin{aligned} Q^2 g(t) &= \kappa(\eta \mathcal{I}^\alpha Qg(\xi) - \mathcal{I}^\alpha Qg(1)) t^{\alpha-1} \\ &= \kappa \left(\frac{\eta}{\Gamma(\alpha)} \int_0^\xi (\xi-s)^{\alpha-1} Qg(s) ds - \frac{1}{\Gamma(\alpha)} \int_0^1 (1-s)^{\alpha-1} Qg(s) ds \right) t^{\alpha-1} \\ &= \kappa \left(\frac{\eta}{\Gamma(\alpha)} \int_0^\xi (\xi-s)^{\alpha-1} s^{\alpha-1} ds - \frac{1}{\Gamma(\alpha)} \int_0^1 (1-s)^{\alpha-1} s^{\alpha-1} ds \right) Qg(t) \\ &= \kappa \frac{\Gamma(\alpha)}{\Gamma(2\alpha)} (\eta \xi^{2\alpha-1} - 1) Qg(t) \\ &= Qg(t) \end{aligned}$$

in view of (3.4). Therefore, $Q : Z \rightarrow Z$ is a continuous linear projector with

$$\text{Ker } Q = \text{Im } L.$$

Let $g \in Z$ be written as $g = (g - Qg) + Qg$ with $g - Qg \in \text{Ker } Q = \text{Im } L$ and $Qg \in \text{Im } Q$. Hence, $Z = \text{Im } L + \text{Im } Q$. Let $g \in \text{Im } L \cap \text{Im } Q$ and set $g(t) = ct^{\alpha-1}$ to obtain that

$$0 = \gamma \mathcal{I}^\alpha g(\xi) - \mathcal{I}^\alpha g(1) = \frac{c\Gamma(\alpha)}{\Gamma(2\alpha)} (\eta \xi^{2\alpha-1} - 1) = \frac{c}{\kappa},$$

which implies that $c = 0$. Hence $\{0\} = \text{Im } L \cap \text{Im } Q$ and so $Z = \text{Im } L \oplus \text{Im } Q$. Note that $\text{Ind } L = \dim \text{ker } L - \text{codim Im } L = 0$; that is, L is a Fredholm mapping of index zero. \square

Define $P : X \rightarrow X$ by

$$Pu(t) = \frac{1}{\Gamma(\alpha)} \mathcal{D}^{\alpha-1}u(0) t^{\alpha-1}.$$

Since $0 < \alpha - 1 < 1$,

$$\mathcal{D}^{\alpha-1}u(t) = \frac{1}{\Gamma(2-\alpha)} \frac{d}{dt} \int_0^t (t-s)^{1-\alpha} u(s) ds.$$

Then

$$\begin{aligned}
 P^2 u(t) &= \frac{1}{\Gamma(\alpha)} \mathcal{D}^{\alpha-1}(Pu)(0)t^{\alpha-1} \\
 &= \frac{1}{\Gamma(2-\alpha)} \frac{1}{\Gamma(\alpha)} \left(\frac{d}{dt} \int_0^t (t-s)^{1-\alpha} s^{\alpha-1} ds \right) \Big|_{t=0} Pu(t) \\
 &= Pu(t).
 \end{aligned}$$

6 N. KOSMATOV EJDE - 2010 / 135 We have that $P : X \rightarrow X$ is a continuous linear projector . Note that $\ker P = \{u \in$

$$X : \mathcal{D}^{\alpha-1}u(0) = 0\}. \text{For } u \in X,$$

$$\|Pu\|_0 = \frac{1}{\Gamma(\alpha)} |\mathcal{D}^{\alpha-1}u(0)|$$

and

$$\|t^{2-\alpha}(Pu)'\|_0 = \frac{1}{\Gamma(\alpha-1)} |\mathcal{D}^{\alpha-1}u(0)|.$$

Hence ,

$$\|Pu\| = \frac{1}{\Gamma(\alpha)} |\mathcal{D}^{\alpha-1}u(0)|. \quad (3.5)$$

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

$$K_P g(t) = \mathcal{I}^\alpha g(t), \quad t \in (0, 1).$$

$$\text{For } g \in \text{Im } L,$$

$$LK_P g(t) = \mathcal{D}^\alpha \mathcal{I}^\alpha g(t) = g(t)$$

by Theorem 2.1 (a) . For $u \in \text{dom } L \cap \ker P$, we have $\mathcal{D}^{\alpha-2}u(0) = 0$ and $\mathcal{D}^{\alpha-1}u(0) = 0$. Hence , by Theorem 2.1 (b) ,

$$K_P Lu(t) = \mathcal{I}^\alpha \mathcal{D}^\alpha u(t)$$

$$= u(t) - \frac{\mathcal{D}^{\alpha-1}u(0)}{\Gamma(\alpha)} t^{\alpha-1} - \frac{\mathcal{D}^{\alpha-2}u(0)}{\Gamma(\alpha-1)} t^{\alpha-2}$$

$$= u(t).$$

Thus ,

$$K_P = (L|_{\text{dom } L \cap \ker P})^{-1}.$$

Furthermore , using (P) , we have

$$\|t^{2-\alpha}(K_P g)'\|_0 = t^{\max} \in (0, 1] |t^{2-\alpha}(K_P g)'(t)|$$

$$\leq t^{\max} \in (0, 1] \frac{t^{2-\alpha}}{\Gamma(\alpha-1)} \int_0^t (t-s)^{\alpha-2} |g(s)| ds$$

$$\leq t^{\max} \in (0, 1] \frac{t^{2-\alpha}}{\Gamma(\alpha-1)} \left(\int_0^t (t-s)^{(\alpha-2)q} ds \right)^{1/q} \|g\|_p$$

$$= \frac{\alpha-1}{\Gamma(\alpha)} \frac{1}{((\alpha-2)q+1)^{1/q}} \|g\|_p.$$

Similarly ,

$$\|K_P g\|_0 = t^{\max} \in [0, 1] |K_P g(t)|$$

$$\leq t^{\max} \in [0, 1] \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} |g(s)| ds$$

$$\leq t^{\max} \in [0, 1] \frac{1}{\Gamma(\alpha)} \left(\int_0^t (t-s)^{(\alpha-1)q} ds \right)^{1/q} \|g\|_p$$

$$= \frac{1}{\Gamma(\alpha)} \frac{1}{((\alpha-1)q+1)^{1/q}} \|g\|_p.$$

Hence

$$\| K_P g \| \leq \Lambda \| g \|_p, \tag{3.6}$$

$$\Lambda = \frac{1}{\Gamma(\alpha)} \max \left\{ \frac{1}{((\alpha-1)q+1)^{1/q}}, \frac{\alpha-1}{((\alpha-2)q+1)^{1/q}} \right\}. \quad (3.7)$$

We introduce

$$\begin{aligned} QNu(t) &= \kappa(\eta \mathcal{I}^\alpha Nu(\xi) - \mathcal{I}^\alpha Nu(1))t^{\alpha-1} \\ &= \frac{\kappa}{\Gamma(\alpha)} (\eta \int_0^\xi (\xi-s)^{\alpha-1} f(s, u(s), u'(s)) ds \\ &\quad - \int_0^1 (1-s)^{\alpha-1} f(s, u(s), u'(s)) ds) t^{\alpha-1} \end{aligned}$$

and

$$K_{P,Q}Nu(t) = K_P(I-Q)Nu(t) = \frac{\kappa}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} (Nu(s) - QNu(s)) ds.$$

Now we are in position to prove the existence results. We impose the conditions (H1) there exists a positive constant K such that $u \in \text{dom } L \setminus \text{Ker } L$ with

$$\min_{t \in [0,1]} |\mathcal{D}^{\alpha-1}(t)| > K \text{ implies } QNu(t) \neq 0 \text{ on } (0, 1];$$

(H2) there exist $\delta, \beta, t^{\alpha-2}\gamma, \rho \in L^p[0, 1]$ and a continuous nondecreasing function $\phi : [0, \infty) \rightarrow [0, \infty)$ and $x_0 > 0$ with the properties :

(a)

$$\|\beta\|_p + \|t^{\alpha-2}\gamma\|_p < \frac{\Gamma(\alpha)}{1 + \Gamma(\alpha)\Lambda};$$

(b) for all $x \geq x_0$

$$x \geq \frac{K + (1 + \Gamma(\alpha)\Lambda) \|\delta\|_p}{\Gamma(\alpha) - (1 + (1 + \Gamma(\alpha)\Lambda) \|\rho\|_p + \frac{\Gamma(\alpha)\Lambda(\|\beta\|_p + \|t^{\alpha-2}\gamma\|_p)}{\Gamma(\alpha)\Lambda(\|\beta\|_p + \|t^{\alpha-2}\gamma\|_p)} \|\rho\|_p) \phi(x)} \quad (3.8)$$

(c) $f : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfies

$$|f(t, x, y)| \leq \delta(t) + \beta(t)|x| + \gamma(t)|y| + \rho(t)\phi(|x|);$$

(H3) there exists a constant $B > 0$ such that, for every $c \in \mathbb{R}$ satisfying $|c| > B$ we have

$$\begin{aligned} \text{sgn}[c(\eta \mathcal{I}u_c(\xi) - \mathcal{I}u_c(1))] &\neq 0, \\ \text{where } u_c(t) &= ct^{\alpha-1}. \end{aligned}$$

Theorem 3.2. If the hypotheses (P), (H1) - (H3) are satisfied, then the boundary value problem (3.1) - (3.4) has a solution.

Proof. Let $\Omega_1 = \{u \in \text{dom } L \setminus \text{Ker } L : Lu = \lambda Nu \text{ for some } \lambda \in (0, 1)\}$. Applying (H1), $QNu(t) = 0$ for all $t \in [0, 1]$. Hence there exists $t_0 \in (0, 1]$ such that

$|\mathcal{D}^{\alpha-1}(t_0)| \leq K$. By Theorem 2.1 with $\beta = 1$,

$$\begin{aligned} \mathcal{I}\mathcal{D}^\alpha u(t_0) &= \mathcal{D}^{\alpha-1}u(t_0) - \mathcal{D}^{\alpha-1}u(0) - \mathcal{D}^{\alpha-2}u(0)t_0^{-1} \\ &= \mathcal{D}^{\alpha-1}u(t_0) - \mathcal{D}^{\alpha-1}u(0) \end{aligned}$$

since $u \in \text{dom } L$. That is ,

$$\mathcal{D}^{\alpha-1}u(0) = \mathcal{D}^{\alpha-1}u(t_0) - \int_0^{t_0} \mathcal{D}^\alpha u(s)ds,$$

$$\begin{aligned} |\mathcal{D}^{\alpha-1}u(0)| &\leq |\mathcal{D}^{\alpha-1}u(t_0)| + \int_0^{t_0} |\mathcal{D}^\alpha u(s)| ds \\ &\leq K + \|Lu\| \\ &< K + \|Nu\|_p. \end{aligned}$$

By (3.5),

$$\|Pu\| = \frac{1}{\Gamma(\alpha)} |\mathcal{D}^{\alpha-1}u(0)| < \frac{1}{\Gamma(\alpha)} (K + \|Nu\|_p).$$

Since $(I - P)u \in \text{dom } L \cap \text{Ker } P = \text{Im } K_P$, for $u \in \Omega_1$, $\|(I - P)u\| < \Lambda \|Nu\|_p$ by (3.6) and (3.7). Also $Pu \in \text{Im } P = \text{Ker } L \subset \text{dom } L$ and, therefore,

$$\|u\| \leq \|Pu\| + \|(I - P)u\| < \frac{K}{\Gamma(\alpha)} + \left(\frac{1}{\Gamma(\alpha)} + \Lambda\right) \|Nu\|_p.$$

From (H2) and the previous inequality, it follows that

$$\begin{aligned} \|t^{2-\alpha}u'\|_0 &< \frac{K}{\Gamma(\alpha)} + \left(\frac{1}{\Gamma(\alpha)} + \Lambda\right)(\|\delta\|_p + \|\beta\|_p)\|u\|_0 \\ &\quad + \|t^{\alpha-2}\gamma\|_p \|t^{2-\alpha}u'\|_0 + \|\rho\|_p \phi(\|u\|_0) \end{aligned}$$

or

$$\begin{aligned} \|t^{2-\alpha}u'\|_0 &< \frac{K + (1 + \Gamma(\alpha)\Lambda)\|\delta\|_p}{\Gamma(\alpha) - (1 + \Gamma(\alpha)\Lambda)\|\alpha - 2_\gamma\|_p} + \frac{(1 + \Gamma(\alpha)\Lambda)\|\beta\|_p}{\Gamma(\alpha) - (1 + \Gamma(\alpha)\Lambda)\|\alpha - 2_\gamma\|_p} \|u\|_0 \\ &\quad + \frac{(1 + \Gamma(\alpha)\Lambda)\|\rho\|_p}{\Gamma(\alpha) - (1 + \Gamma(\alpha)\Lambda)\|\alpha - 2_\gamma\|_p} \phi(\|u\|_0). \end{aligned}$$

(3.9) Combining the above inequality with

$$\begin{aligned} \|u\|_0 &< \frac{K}{\Gamma(\alpha)} + \left(\frac{1}{\Gamma(\alpha)} + \Lambda\right)(\|\delta\|_p + \|\beta\|_p)\|u\|_0 \\ &\quad + \|t^{\alpha-2}\gamma\|_p \|t^{2-\alpha}u'\|_0 + \|\rho\|_p \phi(\|u\|_0) \end{aligned}$$

we obtain

$$\begin{aligned} \|u\|_0 &< \frac{K + (1 + \Gamma(\alpha)\Lambda)\|\delta\|_p}{\Gamma(\alpha) - (1 + \Gamma(\alpha)\Lambda)(\|\beta\|_p + \|\alpha - 2_\gamma\|_p)} \\ &\quad + \frac{(1 + \Gamma(\alpha)\Lambda)\|\rho\|_p}{\Gamma(\alpha) - (1 + \Gamma(\alpha)\Lambda)(\|\beta\|_p + \|\alpha - 2_\gamma\|_p)} \phi(\|u\|_0), \end{aligned}$$

for all $u \in \Omega_1$. Suppose that Ω_1 is unbounded. If $\{\|t^{2-\alpha}u'\|_0 : u \in \Omega_1\}$ is unbounded, then, by (3.9), so is $\{\|u\|_0 : u \in \Omega_1\}$. So, it suffices to consider the case that $\{\|u\|_0 : u \in \Omega_1\}$ is unbounded. Then, in view of (3.8), we arrive at a contradiction. Therefore, Ω_1 is bounded.

Set $\Omega_2 = \{u \in \text{Ker } L : Nu \in \text{Im } L\}$. Hence $u_c \in \text{Ker } L$ is given by $u_c(t) = ct^{\alpha-1}$, $c \in \mathbb{R}$. Then $(QN)(ct^{\alpha-1}) = 0$, since $Nu \in \text{Im } L = \text{Ker } Q$. It follows from (H3) that $\|u_c\| = \max\{\|u_c\|_0, \|t^{2-\alpha}u'_c\|_0\} = \max\{|c|, (\alpha-1)|c|\} = |c| \leq B$; that is, Ω_2 is bounded.

Define the isomorphism $J : \text{Im } Q \rightarrow \text{Ker } L$ by $Ju_c = u_c$, $u_c(t) = ct^{\alpha-1}$ for $c \in \mathbb{R}$. Let $\Omega_3 = \{u \in \text{Ker } L : -\lambda J^{-1}u + (1 - \lambda)QNu = 0, \lambda \in [0, 1]\}$, if $\text{sgn}[c(\eta \mathcal{I}u_c(\xi) - \mathcal{I}u_c(1))] = -1$. Then $u \in \Omega_3$ implies $\lambda c = (1 - \lambda)(\eta \mathcal{I}u_c(\xi) - \mathcal{I}u_c(1))$. If $\lambda = 1$, then

$c = 0$ and, if $\lambda \in [0, 1)$ and $|c| > B$, then $0 < \lambda c^2 = (1 - \lambda)c(\eta \mathcal{I}u_c(\xi) - \mathcal{I}u_c(1)) < 0$, which is a contradiction. Let $\Omega_3 = \{u \in \ker L : \lambda J^{-1}u + (1 - \lambda)QNu = 0, \lambda \in [0, 1]\}$ if $\text{sgn}[c(\eta \mathcal{I}u_c(\xi) - \mathcal{I}u_c(1))] = 1$, and we arrive at a contradiction, again. Thus,

$$\|u_c\| \leq B, \text{ for all } u_c \in \Omega_3.$$

Let Ω be open and bounded such that $\bigcup_{i=1}^3 \Omega_i \subset \Omega$. Then the assumptions (i) and (ii) of Theorem 2.5 are fulfilled. It is a straightforward exercise to show that

the mapping N is L -compact on Ω . Lemma 3.1 establishes that L is a Fredholm mapping of index zero.

Define

$$H(u, \lambda) = \pm \lambda \text{Id}u + (1 - \lambda)JQN u.$$

By the degree property of invariance under a homotopy, if $u \in \ker L \cap \partial\Omega$, then $\deg(JQN|_{\ker L \cap \partial\Omega}, \Omega \cap \ker L, 0) = \deg(H(\cdot, 0), \Omega \cap \ker L, 0)$

$$= \deg(H(\cdot, 1), \Omega \cap \ker L, 0)$$

$= \deg(\pm \text{Id}, \Omega \cap \ker L, 0) \neq 0$. Therefore, the assumption (iii) of Theorem 2.5 is fulfilled and the proof is completed.

□

Suppose that the hypothesis (H2) is replaced by (H2') there exist $\delta, \beta, t^{\alpha-2}\gamma, t^{\alpha-2}\rho \in L^p[0, 1]$ and a continuous nondecreasing function $\phi : [0, \infty) \rightarrow [0, \infty)$ and $y_0 > 0$ with the properties :

(a)

$$\|\beta\|_p + \|t^{\alpha-2}\gamma\|_p < \frac{\Gamma(\alpha)}{1 + \Gamma(\alpha)\Lambda};$$

(b) for all $y \in [0, \infty)$ and $t \in [0, 1]$,

$$t^{2-\alpha}\phi(y) \leq \phi(t^{2-\alpha}y);$$

(c) for all $y \geq y_0$,

$$y \geq \frac{K + (1 + \Gamma(\alpha)\Lambda) \|\delta\|_p}{\Gamma(\alpha) - (1 + \Gamma(\alpha)\Lambda)(\|\beta\|_p + \|t^{\alpha-2}\gamma\|_p)} + \frac{(1 + \Gamma(\alpha)\Lambda) \|t^{\alpha-2}\rho\|_p}{\Gamma(\alpha) - (1 + \Gamma(\alpha)\Lambda)(\|\beta\|_p + \|t^{\alpha-2}\gamma\|_p)} \phi(y);$$

(d) $f : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfies

$$|f(t, x, y)| \leq \delta(t) + \beta(t)|x| + \gamma(t)|y| + \rho(t)\phi(|y|).$$

Then we have the following existence criterion whose proof is analogous to that of Theorem 3.2.

Theorem 3.3. *If the hypotheses (P), (H1), (H2'), (H3) are satisfied, then the boundary value problem (3.1) - (3.4) has a solution.*

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