



# 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:

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

**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

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

**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:

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

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

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

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

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

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

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

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  $B : \bar{\Omega} \rightarrow \bar{\Omega}$ .

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.