

EXISTENCE AND UNIQUENESS OF SOLUTIONS FOR A CLASS OF A SINGULAR FRACTIONAL INITIAL VALUE PROBLEM

By

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Abstract. In this paper we show the existence and uniqueness of solutions of the Cauchy problem

$$\begin{cases} D_{0+}^{\nu} u(t) = f(t, u(t)), \\ \lim_{t \rightarrow 0+} u(t) = 0, \quad \lim_{t \rightarrow 0+} u'(t)t^{2-\nu} = (\nu - 1)\lambda, \end{cases}$$

where f is a mapping of $[0, 1] \times (0, \infty)$ into \mathbb{R} , $\lambda \in \mathbb{R}$ with $\lambda > 0$, $\nu \in \mathbb{R}$ with $1 < \nu \leq 2$ and D_{0+}^{ν} is the ν -th Riemann-Liouville fractional derivative.

1. Introduction and Preliminaries

In [8], Knežević-Miljanović considered the Cauchy problem for singular differential equations

$$(1.1) \quad \begin{cases} u''(t) = p(t)t^a u(t)^{\sigma}, \\ \lim_{t \rightarrow 0+} u(t) = 0, \quad \lim_{t \rightarrow 0+} u'(t) = \lambda, \end{cases}$$

where p is continuous, $a, \sigma, \lambda \in \mathbb{R}$ with $\sigma < 0$ and $\lambda > 0$. She proved that if p satisfies $\int_0^1 |p(t)|t^{a+\sigma} dt < \infty$, then the problem has a unique solution. For related results of the Cauchy problem for singular differential equations (1.1), see [3, 4] and the references therein.

On the other hand, fractional differential equations have been studied. For example, in [1] and [10], the authors considered the fractional differential equation

$$D_{0+}^{\nu} u(t) + f(t, u(t)) = 0$$

where $1 < \nu \leq 2$ and D_{0+}^{ν} is the ν -th Riemann-Liouville fractional derivative. The ν -th Riemann-Liouville fractional derivative of a function u is given by

$$D_{0+}^{\nu} u(t) = \frac{1}{\Gamma(n - \nu)} \frac{d^n}{dt^n} \int_0^t (t - s)^{n-\nu-1} u(s) ds$$

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where n is an integer with $n - 1 \leq \nu < n$ and $\Gamma(\cdot)$ is the gamma function. For singular fractional differential equations, see [9, 11, 12]. However in the obtained results, the Cauchy problem (1.1) cannot be treated. Therefore, in [5], the authors showed the existence and uniqueness of solutions of the Cauchy problem

$$(1.2) \quad \begin{cases} D_{0+}^{\nu} u(t) = p(t)t^a u(t)^{\sigma}, \\ \lim_{t \rightarrow 0+} u(t) = 0, \quad \lim_{t \rightarrow 0+} u'(t)t^{2-\nu} = (\nu - 1)\lambda, \end{cases}$$

where p is continuous, $a, \sigma, \lambda \in \mathbb{R}$ with $\sigma < 0$ and $\lambda > 0$. If $\nu = 2$, then the Cauchy problem (1.2) is the problem (1.1).

In this paper we consider the Cauchy problem

$$(1.3) \quad \begin{cases} D_{0+}^{\nu} u(t) = f(t, u(t)), \\ \lim_{t \rightarrow 0+} u(t) = 0, \quad \lim_{t \rightarrow 0+} u'(t)t^{2-\nu} = (\nu - 1)\lambda, \end{cases}$$

where f is a mapping of $[0, 1] \times (0, \infty)$ into \mathbb{R} , $\lambda \in \mathbb{R}$ with $\lambda > 0$ and $\nu \in \mathbb{R}$ with $1 < \nu \leq 2$. If $f(t, u) = p(t)t^a u^{\sigma}$, the Cauchy problem (1.3) is the problem (1.2). We show the existence and uniqueness of solutions of the problem (1.3).

2. Decreasing cases

In this section, we consider the case that the mapping $f(t, u)$ in the Cauchy problem (1.3) is decreasing for u . First we derive the integral equation which is equivalent to the problem (1.3).

We use the following; see, for example, [1, 7]. See [6] also.

LEMMA 2.1. *Let $\nu > 0$. Let u be a Lebesgue integrable function of $[0, 1]$ into \mathbb{R} such that $D_{0+}^{\nu} u$ is also Lebesgue integrable. Then*

$$I_{0+}^{\nu} D_{0+}^{\nu} u(t) = u(t) + C_1 t^{\nu-1} + C_2 t^{\nu-2} + \cdots + C_n t^{\nu-n}$$

for some $C_1, C_2, \dots, C_n \in \mathbb{R}$ and an integer n with $n - 1 \leq \nu < n$, where the ν -th Riemann-Liouville fractional integral $I_{0+}^{\nu} u$ of a function u is defined by

$$I_{0+}^{\nu} u(t) = \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} u(s) ds.$$

Let f be a mapping of $[0, 1] \times (0, \infty)$ into \mathbb{R} . A mapping f is said to satisfy the Carathéodory conditions if for each $u \in (0, \infty)$, $t \mapsto f(t, u)$ is measurable and for almost every $t \in [0, 1]$, $u \mapsto f(t, u)$ is continuous. A function u is said to be a solution of the Cauchy problem (1.3) if there exists $h > 0$ such that

$u \in C[0, h]$ and u satisfies the equation $D_{0+}^\nu u(t) = f(t, u(t))$ for almost all t in $[0, h]$ and the conditions $\lim_{t \rightarrow 0+} u(t) = 0$ and $\lim_{t \rightarrow 0+} u'(t)t^{2-\nu} = (\nu - 1)\lambda$, where $C[0, h]$ is the set of all continuous functions of $[0, h]$ to \mathbb{R} . It is noted that $C[0, h]$ is a Banach space by the maximum norm

$$\|u\| = \max\{|u(t)| \mid t \in [0, h]\}.$$

LEMMA 2.2. *Let $1 < \nu \leq 2$ and $\lambda > 0$. Let f be a mapping of $[0, 1] \times (0, \infty)$ into \mathbb{R} satisfying the Carathéodory conditions. Suppose that the mapping f satisfies the following:*

- (a1) *There exists $h \in \mathbb{R}$ with $0 < h \leq 1$ such that $|f(t, u_1)| \geq |f(t, u_2)|$ for almost every $t \in [0, h]$ and for any $u_1, u_2 \in (0, \infty)$ with $u_1 \leq u_2$.*
- (b1) *There exists $\alpha \in \mathbb{R}$ with $0 < \alpha < \lambda$ such that*

$$\lim_{t \rightarrow 0+} t \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds = 0.$$

Then u is a solution of the Cauchy problem (1.3) if and only if u is a solution of the equation

$$(2.1) \quad u(t) = \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds$$

under the assumption $\alpha t^{\nu-1} \leq u(t)$ for any $t \in (0, h]$.

Proof. Let u be a solution of the Cauchy problem (1.3) under the assumption $\alpha t^{\nu-1} \leq u(t)$ for any $t \in (0, h]$. We will show that u is a solution of the equation (2.1). Since u is a solution of (1.3), $u \in C[0, h]$ and u satisfies the equation $D_{0+}^\nu u(t) = f(t, u(t))$ for almost every t in $[0, h]$ and the conditions $\lim_{t \rightarrow 0+} u(t) = 0$ and $\lim_{t \rightarrow 0+} u'(t)t^{2-\nu} = (\nu - 1)\lambda$. Since $u \in C[0, h]$, u is Lebesgue integrable. Moreover, by the condition (b1), there exists $0 < h_0 \leq h$ such that

$$h_0 \int_0^1 (1-s)^{\nu-2} |f(sh_0, \alpha(sh_0)^{\nu-1})| ds < \infty.$$

Since

$$\begin{aligned} \int_0^{h_0} |f(s, u(s))| ds &\leq \int_0^{h_0} \left(1 - \frac{s}{h_0}\right)^{\nu-2} |f(s, u(s))| ds \\ &\leq \int_0^{h_0} \left(1 - \frac{s}{h_0}\right)^{\nu-2} |f(s, \alpha s^{\nu-1})| ds \\ &= h_0 \int_0^1 (1-s)^{\nu-2} |f(sh_0, \alpha(sh_0)^{\nu-1})| ds < \infty \end{aligned}$$

and $D_{0+}^\nu u(t) = f(t, u(t))$, $D_{0+}^\nu u$ is Lebesgue integrable. By Lemma 2.1, we have the equation

$$u(t) = \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds + C_1 t^{\nu-1} + C_2 t^{\nu-2}$$

for some C_1 and C_2 . The condition $\lim_{t \rightarrow 0+} u(t) = 0$ implies $C_2 = 0$. In fact, by the conditions (a1) and (b1), we have

$$\begin{aligned} \left| \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds \right| &\leq \int_0^t (t-s)^{\nu-1} |f(s, u(s))| ds \\ &\leq \int_0^t (t-s)^{\nu-1} |f(s, \alpha s^{\nu-1})| ds \\ &= t^\nu \int_0^1 (1-s)^{\nu-1} |f(st, \alpha(st)^{\nu-1})| ds \\ &\leq t \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds \rightarrow 0 \end{aligned}$$

as $t \rightarrow 0+$. Thus we have

$$u(t) = \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds + C_1 t^{\nu-1}.$$

Then we have

$$u'(t) = \frac{1}{\Gamma(\nu-1)} \int_0^t (t-s)^{\nu-2} f(s, u(s)) ds + (\nu-1)C_1 t^{\nu-2}.$$

By the condition (a1), we have

$$\begin{aligned} |u'(t)t^{2-\nu} - (\nu-1)C_1| &\leq \frac{1}{\Gamma(\nu-1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, u(s))| ds \\ &\leq \frac{1}{\Gamma(\nu-1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, \alpha s^{\nu-1})| ds \\ &= \frac{t}{\Gamma(\nu-1)} \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds. \end{aligned}$$

By the condition (b1), we have

$$\lim_{t \rightarrow 0+} u'(t)t^{2-\nu} = (\nu-1)C_1.$$

Thus $C_1 = \lambda$. Therefore u is a solution on $[0, h_0]$ of the equation (2.1).

Let u be a solution of the equation (2.1) under the assumption $\alpha t^{\nu-1} \leq u(t)$ for any $t \in (0, h]$. We will show that u is a solution of the Cauchy problem

(1.3). Since u satisfies the equation (2.1), we have $D_{0+}^\nu u(t) = f(t, u(t))$. By the condition (a1), we have

$$\begin{aligned} |u(t)| &\leq \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} |f(s, u(s))| ds \\ &\leq \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} |f(s, \alpha s^{\nu-1})| ds \\ &= \lambda t^{\nu-1} + \frac{t^\nu}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-1} |f(st, \alpha(st)^{\nu-1})| ds \\ &\leq \lambda t^{\nu-1} + \frac{t}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds. \end{aligned}$$

By the condition (b1), $\lim_{t \rightarrow 0+} u(t) = 0$. Since

$$u'(t) = \frac{1}{\Gamma(\nu-1)} \int_0^t (t-s)^{\nu-2} f(s, u(s)) ds + (\nu-1)\lambda t^{\nu-2},$$

we have

$$\begin{aligned} |u'(t)t^{2-\nu} - (\nu-1)\lambda| &\leq \frac{1}{\Gamma(\nu-1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, u(s))| ds \\ &\leq \frac{1}{\Gamma(\nu-1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, \alpha s^{\nu-1})| ds \\ &= \frac{t}{\Gamma(\nu-1)} \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds \end{aligned}$$

by the condition (a1). By the condition (b1), we have $\lim_{t \rightarrow 0+} u'(t)t^{2-\nu} = (\nu-1)\lambda$. Therefore u is a solution on $[0, h]$ of the Cauchy problem (1.3). \square

THEOREM 2.1. *Let $1 < \nu \leq 2$ and $\lambda > 0$. Let f be a mapping of $[0, 1] \times (0, \infty)$ into \mathbb{R} satisfying the Carathéodory conditions. Suppose that the mapping f satisfies (a1) and (b1). Moreover suppose that the mapping f satisfies the following:*

(c) *There exists $\beta \in \mathbb{R}$ with $\beta > 0$ such that*

$$\left| \frac{\partial f}{\partial u}(t, u) \right| \leq \frac{\beta |f(t, u)|}{u}$$

for almost every $t \in [0, h]$, where h is in (a1), and for any $u \in (0, \infty)$.

Then there exist $h_0 \in \mathbb{R}$ with $0 < h_0 \leq h$ and a unique solution $u : (0, h_0] \rightarrow \mathbb{R}$ of the Cauchy problem (1.3) satisfying $\alpha t^{\nu-1} \leq u(t)$ for any $t \in (0, h_0]$.

Proof. By Lemma 2.2, we consider the integral equation (2.1). By the condition (b1), there exists $h_0 \in \mathbb{R}$ with $0 < h_0 \leq h$ such that

$$\sup_{t \in (0, h_0]} t \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds < \min \left\{ \lambda - \alpha, \frac{\alpha}{\beta} \right\} \Gamma(\nu).$$

Let X be a subset of $C[0, h_0]$ defined by

$$X = \left\{ u \left| \begin{array}{l} u(0) = 0, \quad \alpha t^{\nu-1} \leq u(t) \text{ for any } t \in [0, h_0], \\ u \text{ is differentiable on a right-hand neighborhood of } 0, \\ \lim_{t \rightarrow 0^+} u'(t)t^{2-\nu} = (\nu-1)\lambda \end{array} \right. \right\}.$$

Since a mapping $t \mapsto \lambda t^{\nu-1}$ belongs to X , $X \neq \emptyset$. Let A be an operator of X defined by

$$Au(t) = \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds.$$

Then $A(X) \subset X$. Indeed since f satisfies the Carathéodory conditions, $Au \in C[0, h_0]$. By the condition (a1), we have

$$\begin{aligned} |Au(t)| &= \left| \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds \right| \\ &\leq \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} |f(s, \alpha s^{\nu-1})| ds \\ &= \lambda t^{\nu-1} + \frac{t^\nu}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-1} |f(st, \alpha(st)^{\nu-1})| ds \\ &\leq \lambda t^{\nu-1} + \frac{t}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds \end{aligned}$$

and hence by the condition (b1), $Au(0) = 0$. By the condition (a1), we have

$$\begin{aligned} |(Au)'(t)t^{2-\nu} - (\nu-1)\lambda| &\leq \frac{1}{\Gamma(\nu-1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, u(s))| ds \\ &\leq \frac{1}{\Gamma(\nu-1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, \alpha s^{\nu-1})| ds \\ &= \frac{t}{\Gamma(\nu-1)} \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds \end{aligned}$$

and hence by the condition (b1), $\lim_{t \rightarrow 0^+} (Au)'(t)t^{2-\nu} = (\nu-1)\lambda$. By the condi-

tion (a1), we have

$$\begin{aligned}
Au(t) &= \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds \\
&\geq \lambda t^{\nu-1} - \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} |f(s, \alpha s^{\nu-1})| ds \\
&= \lambda t^{\nu-1} - \frac{t^\nu}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-1} |f(st, \alpha (st)^{\nu-1})| ds \\
&\geq \lambda t^{\nu-1} - (\lambda - \alpha) t^{\nu-1} \\
&= \alpha t^{\nu-1}
\end{aligned}$$

for any $t \in [0, h_0]$. We will find a fixed point of A . Let φ be an operator of X into $C[0, h_0]$ defined by

$$\varphi[u](t) = \begin{cases} \frac{u(t)}{t^{\nu-1}}, & \text{if } t \in (0, h_0], \\ \lambda, & \text{if } t = 0 \end{cases}$$

and

$$\begin{aligned}
\varphi[X] &= \{\varphi[u] \mid u \in X\} \\
&= \{v \mid v \in C[0, h_0], v(0) = \lambda \text{ and } \alpha \leq v(t) \text{ for any } t \in [0, h_0]\}.
\end{aligned}$$

Then $\varphi[X]$ is a closed subset of $C[0, h_0]$ and hence it is a complete metric space. Let Φ_A be an operator of $\varphi[X]$ into $\varphi[X]$ defined by

$$\Phi_A \varphi[u] = \varphi[Au].$$

By the mean value theorem, for any $u_1, u_2 \in X$ there exists a mapping ξ such that

$$f(t, u_1(t)) - f(t, u_2(t)) = \frac{\partial f}{\partial u}(t, \xi(t))(u_1(t) - u_2(t))$$

and

$$\alpha t^{\nu-1} \leq \min\{u_1(t), u_2(t)\} \leq \xi(t) \leq \max\{u_1(t), u_2(t)\}$$

for any $t \in [0, h_0]$. By the conditions (a1) and (c), we have

$$\begin{aligned}
|f(t, u_1(t)) - f(t, u_2(t))| &= \left| \frac{\partial f}{\partial u}(t, \xi(t))(u_1(t) - u_2(t)) \right| \\
&\leq \left| \frac{\beta f(t, \xi(t))}{\xi(t)} \right| |u_1(t) - u_2(t)| \\
&\leq \left| \frac{\beta f(t, \alpha t^{\nu-1})}{\alpha t^{\nu-1}} \right| |u_1(t) - u_2(t)|
\end{aligned}$$

for almost every $t \in [0, h_0]$. In the last inequality, it is noted that $\alpha t^{\nu-1} \leq \xi(t)$ for any $t \in [0, h_0]$. Therefore we have

$$\begin{aligned}
& |\Phi_A \varphi[u_1](t) - \Phi_A \varphi[u_2](t)| \\
&= \left| \frac{1}{\Gamma(\nu)t^{\nu-1}} \int_0^t (t-s)^{\nu-1} (f(s, u_1(s)) - f(s, u_2(s))) ds \right| \\
&\leq \frac{1}{\Gamma(\nu)t^{\nu-1}} \int_0^t (t-s)^{\nu-1} \left| \frac{\beta f(s, \alpha s^{\nu-1})}{\alpha s^{\nu-1}} \right| |u_1(s) - u_2(s)| ds \\
&\leq \frac{\beta}{\alpha \Gamma(\nu)} \left(\int_0^t (t-s)^{\nu-1} |f(s, \alpha s^{\nu-1})| ds \right) \|\varphi[u_1] - \varphi[u_2]\| \\
&= \frac{\beta t}{\alpha \Gamma(\nu)} \left(\int_0^1 (1-s)^{\nu-1} |f(st, \alpha(st)^{\nu-1})| ds \right) \|\varphi[u_1] - \varphi[u_2]\| \\
&\leq \frac{\beta}{\alpha \Gamma(\nu)} \left(\sup_{t \in (0, h_0]} t \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds \right) \|\varphi[u_1] - \varphi[u_2]\|
\end{aligned}$$

for any $t \in (0, h_0]$. Then we have

$$\begin{aligned}
& \|\Phi_A \varphi[u_1] - \Phi_A \varphi[u_2]\| \\
&\leq \frac{\beta}{\alpha \Gamma(\nu)} \left(\sup_{t \in (0, h_0]} t \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds \right) \|\varphi[u_1] - \varphi[u_2]\|.
\end{aligned}$$

Since $\frac{\beta}{\alpha \Gamma(\nu)} \left(\sup_{t \in (0, h_0]} t \int_0^1 (1-s)^{\nu-2} |f(st, \alpha(st)^{\nu-1})| ds \right) < 1$, by the Banach fixed point theorem, there exists a unique mapping $\varphi[u] \in \varphi[X]$ such that $\Phi_A \varphi[u] = \varphi[u]$. Then $Au = u$. The mapping u is a unique solution of the Cauchy problem (1.3). \square

EXAMPLE 2.1. Consider the Cauchy problem

$$(2.2) \quad \begin{cases} u''(t) = a(t)u(t)^\sigma, \\ \lim_{t \rightarrow 0^+} u(t) = 0, \quad \lim_{t \rightarrow 0^+} u'(t) = \lambda, \end{cases}$$

where a is a mapping of $[0, 1]$ which is continuous on $(0, 1]$, $\int_0^1 |a(t)|t^\sigma dt < \infty$ and $\sigma < 0$, $\lambda > 0$. In this case, $f(t, u) = a(t)u^\sigma$ for $(t, u) \in [0, 1] \times (0, \infty)$. Then the mapping f satisfies the condition (a1). In fact, let $t \in [0, 1]$ and $u_1, u_2 > 0$ with $u_2 \leq u_1$. Since $u_1^\sigma \geq u_2^\sigma$, we have $|a(t)u_1^\sigma| \geq |a(t)u_2^\sigma|$. Moreover the mapping f satisfies the condition (b1). In fact, since $\int_0^1 |a(t)|t^\sigma dt < \infty$, we have $\lim_{t \rightarrow 0^+} \int_0^t |a(s)|s^\sigma ds = 0$. Then we have

$$\begin{aligned}
(2.3) \quad \int_0^t |a(s)|s^\sigma ds &= \int_0^1 |a(ts)|(ts)^\sigma t ds \\
&= t^{\sigma+1} \int_0^1 |a(ts)|s^\sigma ds \rightarrow 0
\end{aligned}$$

as $t \rightarrow 0+$. Then we have

$$t \int_0^1 |a(st) (\alpha st)^\sigma| ds = \alpha^\sigma t^{\sigma+1} \int_0^1 |a(st)| s^\sigma ds \rightarrow 0$$

as $t \rightarrow 0+$ by (2.3). Hence the mapping f satisfies the condition (b1). Since

$$\left| \frac{\partial f}{\partial u}(t, u) \right| = |a(t) \sigma u^{\sigma-1}| = \frac{|\sigma| |f(t, u)|}{u},$$

the mapping f satisfies the condition (c). By Theorem 2.1, the Cauchy problem (2.2) has a unique solution.

EXAMPLE 2.2. In [8], Knežević-Miljanović considered the Cauchy problem (1.1), where p is a continuous function satisfying $\int_0^1 |p(t)| t^{a+\sigma} dt < \infty$, $a, \sigma, \lambda \in \mathbb{R}$ with $\sigma < 0$ and $\lambda > 0$. In the case that $a(t) = p(t)t^a$ in Example 2.1, the problem (1.1) has a unique solution.

3. Increasing cases

In this section, we consider the case that $f(t, u)$ in the Cauchy problem (1.3) is increasing for u . First we show the following lemma. The proof is similar to that of Lemma 2.2. But, for the sake of completeness, we show the proof.

LEMMA 3.1. *Let $1 < \nu \leq 2$ and $\lambda > 0$. Let f be a mapping of $[0, 1] \times (0, \infty)$ into \mathbb{R} satisfying the Carathéodory conditions. Suppose that the mapping f satisfies the following:*

- (a2) *There exists $h \in \mathbb{R}$ with $0 < h \leq 1$ such that $|f(t, u_1)| \leq |f(t, u_2)|$ for almost every $t \in [0, h]$ and for any $u_1, u_2 \in (0, \infty)$ with $u_1 \leq u_2$.*
- (b2) *There exists $\alpha \in \mathbb{R}$ with $0 < \alpha < \lambda$ such that*

$$\lim_{t \rightarrow 0+} t \int_0^1 (1-s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds = 0.$$

Then u is a solution of the Cauchy problem (1.3) if and only if u is a solution of the equation (2.1) under the assumption $\alpha t^{\nu-1} \leq u(t) \leq (2\lambda - \alpha)t^{\nu-1}$ for any $t \in (0, h]$.

Proof. Let u be a solution of the Cauchy problem (1.3) under the assumption $\alpha t^{\nu-1} \leq u(t) \leq (2\lambda - \alpha)t^{\nu-1}$ for any $t \in (0, h]$. We will show that u is a solution of the equation (2.1). Then $u \in C[0, h]$ and u satisfies the equation $D_{0+}^\nu u(t) = f(t, u(t))$ for almost every t in $[0, h]$ and the conditions $\lim_{t \rightarrow 0+} u(t) =$

0 and $\lim_{t \rightarrow 0^+} u'(t)t^{2-\nu} = (\nu - 1)\lambda$. Since $u \in C[0, h]$, u is Lebesgue integrable. Moreover, by the condition (b2), there exists $0 < h_0 \leq h$ such that

$$h_0 \int_0^1 (1-s)^{\nu-2} |f(sh_0, (2\lambda - \alpha)(sh_0)^{\nu-1})| ds < \infty.$$

Since

$$\begin{aligned} \int_0^{h_0} |f(s, u(s))| ds &\leq \int_0^{h_0} \left(1 - \frac{s}{h_0}\right)^{\nu-2} |f(s, u(s))| ds \\ &\leq \int_0^{h_0} \left(1 - \frac{s}{h_0}\right)^{\nu-2} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \\ &= h_0 \int_0^1 (1-s)^{\nu-2} |f(sh_0, (2\lambda - \alpha)(sh_0)^{\nu-1})| ds < \infty \end{aligned}$$

and $D_{0+}^\nu u(t) = f(t, u(t))$, $D_{0+}^\nu u$ is Lebesgue integrable. By Lemma 2.1, we have the integral equation

$$u(t) = \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds + C_1 t^{\nu-1} + C_2 t^{\nu-2}$$

for some C_1 and C_2 . The condition $\lim_{t \rightarrow 0^+} u(t) = 0$ implies $C_2 = 0$. In fact, by the conditions (a2) and (b2), we have

$$\begin{aligned} \left| \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds \right| &\leq \int_0^t (t-s)^{\nu-1} |f(s, u(s))| ds \\ &\leq \int_0^t (t-s)^{\nu-1} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \\ &= t^\nu \int_0^1 (1-s)^{\nu-1} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \\ &\leq t \int_0^1 (1-s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \rightarrow 0 \end{aligned}$$

as $t \rightarrow 0$. Thus we have

$$u(t) = \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds + C_1 t^{\nu-1}.$$

Then we have

$$u'(t) = \frac{1}{\Gamma(\nu-1)} \int_0^t (t-s)^{\nu-2} f(s, u(s)) ds + (\nu-1)C_1.$$

By the condition (a2), we have

$$\begin{aligned} |u'(t)t^{2-\nu} - (\nu - 1)C_1| &\leq \frac{1}{\Gamma(\nu - 1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, u(s))| ds \\ &\leq \frac{1}{\Gamma(\nu - 1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \\ &= \frac{t}{\Gamma(\nu - 1)} \int_0^1 (1 - s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds. \end{aligned}$$

By the condition (b2), we have

$$\lim_{t \rightarrow 0^+} u'(t)t^{2-\nu} = (\nu - 1)C_1.$$

Thus $C_1 = \lambda$. Therefore u is a solution on $[0, h_0]$ of the equation (2.1).

Let u be a solution of the equation (2.1) under the assumption $\alpha t^{\nu-1} \leq u(t) \leq (2\lambda - \alpha)t^{\nu-1}$ for any $t \in (0, h]$. We will show that u is a solution of the Cauchy problem (1.3). Since u satisfies the equation (2.1), we have $D_{0+}^\nu u(t) = f(t, u(t))$. By (a2), we have

$$\begin{aligned} |u(t)| &\leq \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t - s)^{\alpha-1} |f(s, u(s))| ds \\ &\leq \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t - s)^{\alpha-1} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \\ &= \lambda t^{\nu-1} + \frac{t^\nu}{\Gamma(\nu)} \int_0^1 (1 - s)^{\nu-1} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \\ &\leq \lambda t^{\nu-1} + \frac{t}{\Gamma(\nu)} \int_0^1 (1 - s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds. \end{aligned}$$

By the condition (b2), $\lim_{t \rightarrow 0^+} u(t) = 0$. Since

$$u'(t) = \frac{1}{\Gamma(\nu - 1)} \int_0^t (t - s)^{\nu-2} f(s, u(s)) ds + (\nu - 1)\lambda t^{\nu-2},$$

we have

$$\begin{aligned} |u'(t)t^{2-\nu} - (\nu - 1)\lambda| &\leq \frac{1}{\Gamma(\nu - 1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, u(s))| ds \\ &\leq \frac{1}{\Gamma(\nu - 1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \\ &= \frac{t}{\Gamma(\nu - 1)} \int_0^1 (1 - s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds. \end{aligned}$$

By the condition (b2), we have $\lim_{t \rightarrow 0^+} u'(t)t^{2-\nu} = (\alpha - 1)\lambda$. Therefore u is a solution on $[0, h]$ of the Cauchy problem (1.3). \square

THEOREM 3.1. *Let $1 < \nu \leq 2$ and $\lambda > 0$. Let f be a mapping of $[0, 1] \times (0, \infty)$ into \mathbb{R} satisfying the Carathéodory conditions. Suppose that the mapping f satisfies the conditions (a2), (b2) and (c). Then there exist $h_0 \in \mathbb{R}$ with $0 < h_0 \leq h$ and a unique solution $u : (0, h_0] \rightarrow \mathbb{R}$ of the Cauchy problem (1.3) satisfying $\alpha t^{\nu-1} \leq u(t) \leq (2\lambda - \alpha)t^{\nu-1}$ for any $t \in (0, h_0]$.*

Proof. By the condition (b2), there exists $h_0 \in \mathbb{R}$ with $0 < h_0 \leq h$ such that

$$\sup_{t \in (0, h_0]} t \int_0^1 (1-s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds < \min \left\{ \lambda - \alpha, \frac{\alpha}{\beta} \right\} \Gamma(\nu).$$

Let X be a subset of $C[0, h_0]$ defined by

$$X = \left\{ u \left| \begin{array}{l} u(0) = 0, \alpha t^{\nu-1} \leq u(t) \leq (2\lambda - \alpha)t^{\nu-1} \text{ for any } t \in [0, h_0] \\ u \text{ is differentiable on a right-hand neighborhood of } 0, \\ \lim_{t \rightarrow 0^+} u'(t)t^{2-\nu} = (\nu - 1)\lambda \end{array} \right. \right\}.$$

Since a mapping $t \mapsto \lambda t^{\nu-1}$ belongs to X , $X \neq \emptyset$. Let A be an operator of X defined by

$$Au(t) = \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds.$$

Then $A(X) \subset X$. Indeed since f satisfies the Carathéodory conditions, $Au \in C[0, h_0]$. By the condition (a2), we have

$$\begin{aligned} |Au(t)| &= \left| \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds \right| \\ &\leq \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \\ &= \lambda t^{\nu-1} + \frac{t^\nu}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-1} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \\ &\leq \lambda t^{\nu-1} + \frac{t}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \end{aligned}$$

and hence by the condition (b2), $Au(0) = 0$. By the condition (a2), we have

$$\begin{aligned} |(Au)'(t)t^{2-\nu} - \lambda(\nu - 1)| &\leq \frac{1}{\Gamma(\nu - 1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, u(s))| ds \\ &\leq \frac{1}{\Gamma(\nu - 1)} \int_0^t \left(1 - \frac{s}{t}\right)^{\nu-2} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \\ &= \frac{t}{\Gamma(\nu - 1)} \int_0^1 (1-s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \end{aligned}$$

and hence by the condition (b2), $\lim_{t \rightarrow 0^+} (Au)'(t)t^{2-\nu} = (\nu - 1)\lambda$. By the condition (a2), we have

$$\begin{aligned} Au(t) &= \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds \\ &\geq \lambda t^{\nu-1} - \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \\ &= \lambda t^{\nu-1} - \frac{t^\nu}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-1} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \\ &\geq \lambda t^{\nu-1} - (\lambda - \alpha)t^{\nu-1} \\ &= \alpha t^{\nu-1} \end{aligned}$$

and

$$\begin{aligned} Au(t) &= \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} f(s, u(s)) ds \\ &\leq \lambda t^{\nu-1} + \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \\ &= \lambda t^{\nu-1} + \frac{t^\nu}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-1} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \\ &\leq \lambda t^{\nu-1} + (\lambda - \alpha)t^{\nu-1} \\ &= (2\lambda - \alpha)t^{\nu-1} \end{aligned}$$

for any $t \in [0, h_0]$. We will find a fixed point of A . Let φ be an operator of X into $C[0, h_0]$ defined by

$$\varphi[u](t) = \begin{cases} \frac{u(t)}{t^{\nu-1}}, & \text{if } t \in (0, h_0], \\ \lambda, & \text{if } t = 0 \end{cases}$$

and

$$\begin{aligned} \varphi[X] &= \{\varphi[u] \mid u \in X\} \\ &= \{v \mid v \in C[0, h_0], v(0) = \lambda \text{ and } \alpha \leq v(t) \leq 2\lambda - \alpha \text{ for any } t \in [0, h_0]\}. \end{aligned}$$

Then $\varphi[X]$ is a closed subset of $C[0, h_0]$ and hence it is a complete metric space. Let Φ_A be an operator of $\varphi[X]$ into $\varphi[X]$ defined by

$$\Phi_A \varphi[u] = \varphi[Au].$$

By the mean value theorem, for any $u_1, u_2 \in X$ there exists a mapping ξ such that

$$f(t, u_1(t)) - f(t, u_2(t)) = \frac{\partial f}{\partial u}(t, \xi(t))(u_1(t) - u_2(t))$$

and

$$\alpha t^{\nu-1} \leq \min\{u_1(t), u_2(t)\} \leq \xi(t) \leq \max\{u_1(t), u_2(t)\} \leq (2\lambda - \alpha)t^{\nu-1}$$

for any $t \in [0, h_0]$. By the conditions (a2) and (c)

$$\begin{aligned} |f(t, u_1(t)) - f(t, u_2(t))| &= \left| \frac{\partial f}{\partial u}(t, \xi(t))(u_1(t) - u_2(t)) \right| \\ &\leq \left| \frac{\beta f(t, \xi(t))}{\xi(t)} \right| |u_1(t) - u_2(t)| \\ &\leq \left| \frac{\beta f(t, (2\lambda - \alpha)t^{\nu-1})}{\alpha t^{\nu-1}} \right| |u_1(t) - u_2(t)| \end{aligned}$$

for almost every $t \in [0, h_0]$. In the last inequality, it is noted that $\alpha t^{\nu-1} \leq \xi(t) \leq (2\lambda - \alpha)t^{\nu-1}$ for any $t \in [0, h_0]$. Therefore

$$\begin{aligned} &|\Phi_A \varphi[u_1](t) - \Phi_A \varphi[u_2](t)| \\ &= \left| \frac{1}{\Gamma(\nu)t^{\nu-1}} \int_0^t (t-s)^{\nu-1} (f(s, u_1(s)) - f(s, u_2(s))) ds \right| \\ &\leq \frac{1}{\Gamma(\nu)t^{\nu-1}} \int_0^t (t-s)^{\nu-1} \left| \frac{\beta f(s, (2\lambda - \alpha)s^{\nu-1})}{\alpha s^{\nu-1}} \right| |u_1(s) - u_2(s)| ds \\ &\leq \frac{\beta}{\alpha \Gamma(\nu)} \left(\int_0^t (t-s)^{\nu-1} |f(s, (2\lambda - \alpha)s^{\nu-1})| ds \right) \|\varphi[u_1] - \varphi[u_2]\| \\ &= \frac{\beta t}{\alpha \Gamma(\nu)} \left(\int_0^1 (1-s)^{\nu-1} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \right) \|\varphi[u_1] - \varphi[u_2]\| \\ &\leq \frac{\beta}{\alpha \Gamma(\nu)} \left(\sup_{t \in (0, h_0]} t \int_0^1 (1-s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \right) \|\varphi[u_1] - \varphi[u_2]\| \end{aligned}$$

for any $t \in (0, h_0]$. Therefore we have

$$\begin{aligned} &\|\Phi_A \varphi[u_1] - \Phi_A \varphi[u_2]\| \\ &\leq \frac{\beta}{\alpha \Gamma(\nu)} \left(\sup_{t \in (0, h_0]} t \int_0^1 (1-s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \right) \|\varphi[u_1] - \varphi[u_2]\|. \end{aligned}$$

Since $\frac{\beta}{\alpha \Gamma(\nu)} \left(\sup_{t \in (0, h_0]} t \int_0^1 (1-s)^{\nu-2} |f(st, (2\lambda - \alpha)(st)^{\nu-1})| ds \right) < 1$, by the Banach fixed point theorem, there exists a unique mapping $\varphi[u] \in \varphi[X]$ such that $\Phi_A \varphi[u] = \varphi[u]$. Then $Au = u$. The mapping u is a unique solution of the Cauchy problem (1.3). \square

EXAMPLE 3.1. Consider the Cauchy problem (2.2) in the case that $\sigma \geq 0$. In this case, $f(t, u) = a(t)u^\sigma$ for $(t, u) \in [0, 1] \times \mathbb{R}$. Then the mapping f satisfies

(a2). In fact, let $t \in [0, 1]$ and $u_1, u_2 > 0$ with $u_2 \leq u_1$. Since $u_1^\sigma \leq u_2^\sigma$, we have $|a(t)u_1^\sigma| \leq |a(t)u_2^\sigma|$. Moreover the mapping f satisfies (b2). In fact, since $\int_0^1 |a(t)|t^\sigma dt < \infty$, we have $\lim_{t \rightarrow 0+} \int_0^t |a(s)|s^\sigma ds = 0$. Then we have (2.3). Since

$$t \int_0^1 |a(st) ((2\lambda - \alpha)st)^\sigma| ds = (2\lambda - \alpha)^\sigma t^{\sigma+1} \int_0^1 |a(st)|s^\sigma ds \rightarrow 0$$

as $t \rightarrow 0+$, the mapping f satisfies the condition (b2). Since

$$\begin{aligned} \left| \frac{\partial f}{\partial u}(t, u) \right| &= \begin{cases} |a(t)\sigma u^{\sigma-1}| & (u > 0) \\ 0 & (u = 0) \end{cases} \\ &= \frac{|\sigma||f(t, u)|}{u}, \end{aligned}$$

the mapping f satisfies the condition (c). By Theorem 3.1, the Cauchy problem (2.2) has a unique solution.

EXAMPLE 3.2. Consider the Cauchy problem

$$(3.1) \quad \begin{cases} u''(t) = \frac{l(t^2 + 1) \tan^{-1}(u(t))}{\sqrt{t}}, \\ \lim_{t \rightarrow 0+} u(t) = 0, \quad \lim_{t \rightarrow 0+} u'(t) = \lambda, \end{cases}$$

where $l > 0$ and $\lambda > 0$. In this case, $f(t, u) = \frac{l(t^2+1)\tan^{-1}u}{\sqrt{t}}$ for $(t, u) \in (0, 1] \times [0, \infty)$. The equation of (3.1) is considered in [2]. Then the mapping f satisfies the condition (a2). Moreover the mapping f satisfies the condition (b2). In fact, let $\alpha \in (0, \lambda)$. Then we have

$$\begin{aligned} \int_0^1 \frac{((st)^2 + 1) \tan^{-1}((2\lambda - \alpha)(st))}{\sqrt{s}} ds &\leq \frac{\pi}{2} \int_0^1 \frac{(st)^2 + 1}{\sqrt{s}} ds \\ &= \frac{\pi}{2} \int_0^1 \left(t^2 s^{\frac{3}{2}} + \frac{1}{\sqrt{s}} \right) ds \\ &= \frac{\pi}{5} (t^2 + 1) \leq \frac{2\pi}{5}. \end{aligned}$$

Therefore we have

$$t \int_0^1 |f(st, (2\lambda - \alpha)(st))| ds = t \int_0^1 \frac{l((st)^2 + 1) \tan^{-1}((2\lambda - \alpha)(st))}{\sqrt{st}} ds \rightarrow 0$$

as $t \rightarrow 0+$. Hence the mapping f satisfies the condition (b2). Let $\beta > 0$. We have

$$\begin{aligned} \frac{\beta|f(t, u)|}{u} - \left| \frac{\partial f}{\partial u}(t, u) \right| &= \frac{l(t^2 + 1)}{\sqrt{t}} \left(\beta \frac{\tan^{-1} u}{u} - \frac{1}{1 + u^2} \right) \\ &= \frac{l(t^2 + 1)}{\sqrt{t}} \cdot \frac{\beta(1 + u^2) \tan^{-1} u - u}{u(1 + u^2)}. \end{aligned}$$

Let $g(u) = \beta(1 + u^2) \tan^{-1} u - u$. Then $g(0) = 0$. Moreover we have $g'(u) = \beta + 2\beta u \tan^{-1} u - 1$. So if $\beta \geq 1$, then $g'(u) > 0$ for $u > 0$. Thus for $\beta \geq 1$, we have

$$\frac{\beta|f(t, u)|}{u} - \left| \frac{\partial f}{\partial u}(t, u) \right| \geq 0.$$

Therefore the mapping f satisfies the condition (c). By Theorem 3.1, the Cauchy problem (3.1) has a unique solution.

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