

Existence and Uniqueness of Solutions to a Class of Multi-Point Fractional Boundary Value Problem on the Infinite Interval

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Abstract

In this paper, we consider the following multi-point boundary value problem of fractional differential equation on the infinite interval

$$D_{0+}^{\alpha} u(t) = f(t, u(t), D_{0+}^{\alpha-1} u(t)), \quad t \in J := (0, \infty), \quad n-1 < \alpha < n,$$

$$u(0) = D_{0+}^{\alpha-2} u(0) = D_{0+}^{\alpha-3} u(0) = \dots = D_{0+}^{\alpha-(n-1)} u(0) = 0, \quad D_{0+}^{\alpha-1} u(\infty) = \sum_{i=1}^m \alpha_i D_{0+}^{\alpha-1} u(\xi_i)$$

By using Leray-Schauder Nonlinear Alternative theorem and Banach fixed point theorem, some results on the existence and uniqueness of solutions can be established.

Keywords

Fractional Differential Equation, Multi-Point Boundary Value Problem, Nonlinear Alternative Theorem, Banach Fixed Point Theorem

一类无穷区间上的多点分数阶边值问题解的存在性和唯一性

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摘要

本文讨论一类无穷区间上的多点分数阶边值问题

$$D_{0+}^{\alpha} u(t) = f(t, u(t), D_{0+}^{\alpha-1} u(t)), \quad t \in J := (0, \infty), \quad n-1 < \alpha < n,$$

$$u(0) = D_{0+}^{\alpha-2} u(0) = D_{0+}^{\alpha-3} u(0) = \dots = D_{0+}^{\alpha-(n-1)} u(0) = 0, \quad D_{0+}^{\alpha-1} u(\infty) = \sum_{i=1}^m \alpha_i D_{0+}^{\alpha-1} u(\xi_i)$$

的可解性。通过应用Leray-Schauder非线性抉择定理和Banach压缩映像原理, 得到解的存在性和唯一性。最后给出例子说明定理的适用性。

关键词

分数阶微分方程, 多点边值问题, 非线性抉择定理, Banach压缩映像原理

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1. 引言

由于分数计算理论和应用的快速发展, 分数阶微分方程引起数学爱好者的极大兴趣。其主要应用于流体力学、分数控制系统、神经分数模型、力学、物理学、黏弹力学、化学工程和经济等方面。分数计算理论是解决微分、积分方程及其它特殊方程的有效工具。

但是分数阶微分方程边值问题的研究还处于初级阶段, 尤其是无穷区间上的分数阶微分方程边值问题尚不多见。在以往的参考文献中, 多是以下积分边值条件的模型。[1]中, 赵和葛研究了无穷区间上的分数阶边值问题

$$D_{0+}^{\alpha} u(t) + f(t, u(t)) = 0, \quad t \in (0, \infty), \quad \alpha \in (1, 2),$$

$$u(0) = 0, \quad \lim_{t \rightarrow \infty} D_{0+}^{\alpha-1} u(t) = \beta u(\xi),$$

其中, $0 < \xi < \infty$, D_{0+}^{α} 是 Riemann-Liouville 分数阶导数。

[2]中, Nieto 研究了以下边值问题

$$D_{0+}^{\alpha} u(t) + f(t, u(t)) = 0, \quad t \in [0, 1], \quad n-1 < \alpha < n, n \in \mathbb{N},$$

$$u(0) = u'(0) = u''(0) = \dots = u^{(n-2)}(0) = 0, \quad u(1) = \sum_{i=1}^{m-2} a_i u(\eta_i),$$

其中, $n \geq 2, a_i > 0, 0 < \eta_1 < \eta_2 < \dots < \eta_{m-2} < 1, f \in C([0, 1] \times \mathbb{R}, \mathbb{R})$ 。 ${}_R D_{0+}^{\alpha}, {}_C D_{0+}^{\alpha}$ 分别是 Riemann-Liouville 分数阶导数和 Caputo 分数阶导数。

然而, 据作者所知, 到目前还没有文献研究以下无穷区间上的分数阶边值问题

$$D_{0+}^{\alpha} u(t) = f(t, u(t), D_{0+}^{\alpha-1} u(t)), \quad t \in J := (0, \infty), \quad n-1 < \alpha < n, \quad (1.1)$$

$$u(0) = D_{0+}^{\alpha-2}u(0) = D_{0+}^{\alpha-3}u(0) = \dots = D_{0+}^{\alpha-(n-1)}u(0) = 0, \quad D_{0+}^{\alpha-1}u(\infty) = \sum_{i=1}^m \alpha_i D_{0+}^{\alpha-1}u(\xi_i) \quad (1.2)$$

其中 $n-1 < \alpha \leq n, n \in \mathbb{N}, n > 2, 0 < \xi_1 < \xi_2 < \dots < \xi_m < +\infty, \alpha_i > 0, i = 1, 2, \dots, m$ 。 $f \in C(J \times R \times R, R)$ 。 D_{0+}^α 和 I_{0+}^α 分别是 Riemann-Liouville 分数阶导数和分数阶积分。

当 $\alpha = n$ 时, 问题(1.1) (1.2)是 n 阶多点边值问题, 很多文献已做过研究, 如[3] [4] [5] [6]。

本文应用非线性抉择定理和 Banach 压缩映像原理研究边值问题(1.1) (1.2)的解的存在性和唯一性。

本文结构如下: 第二部分给出背景材料和预备知识; 第三部分给出所研究问题(1.1) (1.2)的解的存在性和唯一性; 最后给出例子说明我们的主要结论。

2. 预备知识

定义 2.1 ([7]) 函数 $y: (0, +\infty) \rightarrow R$ 的 α 阶 Riemann-Liouville 分数阶积分为

$$I_{0+}^\alpha y(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} y(s) ds, \quad t > 0,$$

其中 $\alpha > 0$, $\Gamma(\cdot)$ 为 gamma 函数。

定义 2.2 ([7]) 函数 $y: (0, +\infty) \rightarrow R$ 的 α 阶 Riemann-Liouville 分数阶导数为

$$D_{0+}^\alpha y(t) = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt} \right)^n \int_0^t \frac{y(s)}{(t-s)^{\alpha-n+1}} ds,$$

其中 $\alpha > 0$, $\Gamma(\cdot)$ 为 gamma 函数, $n = [\alpha] + 1$ 。

引理 2.1 ([7]) 设 $f \in C[0, 1], q \geq p \geq 0$, 则

$$D_{0+}^p I_{0+}^q f(t) = I_{0+}^{q-p} f(t).$$

引理 2.2 ([7]) 若 $\alpha > 0$, 则分数阶微分方程 $D_{0+}^\alpha u(t) = 0$ 当且仅当

$$u(t) = c_1 t^{\alpha-1} + c_2 t^{\alpha-2} + \dots + c_n t^{\alpha-n},$$

其中 $c_i \in R, i = 1, 2, \dots, n$, 其中 n 是大于等于 α 的最小整数。

引理 2.3 ([8]) 若 $\alpha > 0, u \in C(0, 1) \cap L(0, 1), {}^c D_{0+}^\alpha u(t) \in C(0, 1) \cap L(0, 1)$, 存在 $c_i, i = 1, 2, \dots, N$ 使得

$$I_{0+}^\alpha D_{0+}^\alpha u(t) = u(t) + c_1 t^{\alpha-1} + c_2 t^{\alpha-2} + \dots + c_N t^{\alpha-N},$$

其中 $c_i \in R, i = 0, 1, 2, \dots, N-1, N = [\alpha] + 1$ 。

定义空间

$$X = \left\{ u(t) \in C(J, R) : \sup_{t \in J} \frac{|u(t)|}{1+t^{\alpha-1}} < +\infty, D_{0+}^{\alpha-1}u(t) \in C(J, R), \sup_{t \in J} |D_{0+}^{\alpha-1}u(t)| < +\infty \right\}$$

$$\text{模为 } \|u\| = \max \left\{ \sup_{t \in J} \frac{|u(t)|}{1+t^{\alpha-1}}, \sup_{t \in J} |D_{0+}^{\alpha-1}u(t)| \right\}.$$

定理 2.1 ([9]) 设 X 是一个实 Banach 空间, Ω 是 X 中的有界开子集, $0 \in \Omega, F: \bar{\Omega} \rightarrow X$ 是一个全连续算子。则 $\exists x \in \partial\Omega, \lambda > 1, s.t. F(x) = \lambda x$, 或存在不动点 $x^* \in \bar{\Omega}$ 。

引理 2.4 ([9]) $(X, \|\cdot\|)$ 是 Banach 空间。

证明: 设 $\{u_n\}_{n=1}^\infty$ 是空间 $(X, \|\cdot\|)$ 中的 Cauchy 序列, 则对 $\forall \varepsilon > 0, \exists N > 0, s.t.$ 当 $\forall t \in J, n, m > N$, 有

$$\left| \frac{u_n(t)}{1+t^{\alpha-1}} - \frac{u_m(t)}{1+t^{\alpha-1}} \right| < \varepsilon, \text{ 则 } \left\{ \frac{u_n(t)}{1+t^{\alpha-1}} \right\}_{n=1}^\infty \text{ 一致收敛于 } \frac{u(t)}{1+t^{\alpha-1}} \text{ 及 } u(t) \in X. \text{ 并且 } \{D_{0+}^{\alpha-1}u_n\}_{n=1}^\infty \text{ 一致收敛于 } v \in X,$$

并且 $\sup_{t \in J} |v(t)| < +\infty$ 。

接下来证明 $v = D_{0+}^{\alpha-1}u$ 。

令 $\sup_{t \in J} \frac{|u(t)|}{1+t^{\alpha-1}} = \frac{M_0}{2}$, 则对于常数 $\frac{M_0}{2} > 0, t \in J, \exists N > 0$, s.t. 当 $n > N$ 时, 有

$$\left| \frac{u_n(t)}{1+t^{\alpha-1}} - \frac{u(t)}{1+t^{\alpha-1}} \right| < \frac{M_0}{2}.$$

令 $M_i = \sup_{t \in J} \frac{|u_i(t)|}{1+t^{\alpha-1}}, i=1, 2, \dots, N$, $M = \max\{M_i, i=1, 2, \dots, N\}$, 易得 $\frac{|u_n(t)|}{1+t^{\alpha-1}} \leq M, n=1, 2, \dots$ 。于是对 $\forall t \in J, n-1 < \alpha < n$, 有

$$\begin{aligned} & \left| \int_0^1 (t-s)^{n-1-\alpha} (1+s^{\alpha-1}) \frac{|u_n(s)|}{1+s^{\alpha-1}} ds \right| \leq M \int_0^1 (t-s)^{n-1-\alpha} (1+s^{\alpha-1}) ds \\ & = M \left[t^{n-\alpha} \int_0^1 (1-\tau)^{n-1-\alpha} d\tau + t^{n-1} \int_0^1 (1-\tau)^{n-1-\alpha} \tau^{\alpha-1} d\tau \right] \\ & = \frac{M}{n-\alpha} t^{n-\alpha} + B(\alpha, n-\alpha) M t^{n-1}, \end{aligned}$$

其中, $B(\alpha, n-\alpha)$ 是 Beta 函数。根据 $\{D_{0+}^{\alpha-1}u_n(t)\}_{n=1}^{\infty}$ 的一致收敛性及 Lebesgue 控制收敛定理, 可得

$$\begin{aligned} v(t) &= \lim_{n \rightarrow +\infty} D_{0+}^{\alpha-1}u_n(t) = \lim_{n \rightarrow +\infty} \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt} \right)^{n-1} \int_0^t (t-s)^{n-1-\alpha} (1+s^{\alpha-1}) \frac{u_n(s)}{1+s^{\alpha-1}} ds \\ &= \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt} \right)^{n-1} \int_0^t (t-s)^{n-1-\alpha} (1+s^{\alpha-1}) \frac{u(s)}{1+s^{\alpha-1}} ds \\ &= D_{0+}^{\alpha-1}u(t). \end{aligned}$$

当 $\alpha = n$ 时, 有

$$v(t) = \lim_{n \rightarrow +\infty} u_n^{(n-1)}(t) = \left(\frac{d}{dt} \right)^{n-1} \lim_{n \rightarrow +\infty} u_n(t) = u^{(n-1)}(t).$$

所以, $(X, \|\cdot\|)$ 是 Banach 空间。

注意到 Arzela-Ascoli 定理不能在空间 X 中使用, 为此, 引入以下改进的紧类型标准。

引理 2.5 ([10]) 设 $Z \subseteq Y$ 是有界集, 那么, 当下述条件成立时, Z 在 Y 中是相对紧的:

(i) 对 $\forall u(t) \in Z$, $\frac{u(t)}{1+t^{\alpha-1}}$ 和 $D_{0+}^{\alpha-1}u(t)$ 在 J 的任何紧区间上是等度连续的。

(ii) 对于给定的 $\varepsilon > 0$, \exists 常数 $T = T(\varepsilon) > 0$, s.t. 对 $\forall t_1, t_2 \geq T, u(t) \in Z$, 有

$$\left| \frac{u(t_1)}{1+t_1^{\alpha-1}} - \frac{u(t_2)}{1+t_2^{\alpha-1}} \right| < \varepsilon, \quad |D_{0+}^{\alpha-1}u(t_1) - D_{0+}^{\alpha-1}u(t_2)| < \varepsilon.$$

3. 主要结论

$$\text{令 } A = \left(1 + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i \right)} \right) \int_0^\infty \left((1+s^{\alpha-1})a(s) + b(s) \right) ds + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i \right)} \int_0^{\xi_i} \left((1+s^{\alpha-1})a(s) + b(s) \right) ds,$$

$$B = \left(1 + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i \right)} \right) \int_0^\infty c(s) ds + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i \right)} \int_0^{\xi_i} c(s) ds.$$

假设以下条件成立:

(H₁)存在非负函数 $a(t), b(t), c(t) \in L^1(J), s, t$.

$$|f(t, x, y)| \leq a(t)|x| + b(t)|y| + c(t), \int_0^{+\infty} \left((1+t^{\alpha-1})a(t) + b(t) \right) dt < \Gamma(\alpha), \int_0^{+\infty} c(t) dt < +\infty.$$

(H₂)假设 $\sum_{i=1}^m \alpha_i < 1, A < 1$ 。

引理 3.1 假设(H₁) (H₂)成立。问题(1.1) (1.2)等价于积分方程

$$\begin{aligned} u(t) = & \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \\ & + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i \right)} \left[\sum_{i=1}^m \alpha_i \int_0^{\xi_i} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \right. \\ & \left. - \int_0^\infty f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \right] t^{\alpha-1}. \end{aligned} \tag{3.1}$$

证明: 由条件(H₁),

$$\int_0^\infty |f(t, u(t), D_{0+}^{\alpha-1} u(t))| dt \leq \|u\| \int_0^\infty \left((1+t^{\alpha-1})a(t) + b(t) \right) dt + \int_0^\infty c(t) dt < +\infty.$$

所以(3.1)定义有意义。

根据引理 2.3,

$$u(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds + c_1 t^{\alpha-1} + c_2 t^{\alpha-2} + \dots + c_n t^{\alpha-n}. \tag{3.2}$$

由条件(1.2), 可得

$$c_2 = c_3 = \dots = c_n = 0. \tag{3.3}$$

$$c_1 = \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i \right)} \left[\sum_{i=1}^m \alpha_i \int_0^{\xi_i} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds - \int_0^\infty f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \right]. \tag{3.4}$$

将(3.3) (3.4)带入(3.2), 得

$$\begin{aligned} u(t) = & \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \\ & + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i \right)} \left[\sum_{i=1}^m \alpha_i \int_0^{\xi_i} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \right. \\ & \left. - \int_0^\infty f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \right] t^{\alpha-1}. \end{aligned} \tag{3.5}$$

定义积分算子 $T: X \rightarrow X$

$$\begin{aligned}
Tu(t) &= \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \\
&+ \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \left[\sum_{i=1}^m \alpha_i \int_0^{\xi_i} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \right. \\
&\left. - \int_0^\infty f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \right] t^{\alpha-1}.
\end{aligned} \tag{3.6}$$

引理 3.1 证明算子 T 的不动点就是问题(1.1) (1.2)的解。

引理 3.2 假设(H₁) (H₂)成立。则 $T: \bar{\Omega} \rightarrow X$ 一致连续。其中 $\Omega = \{u \in X, \|u\| < R\}$,

$$R \leq \frac{B}{1-A}, A < 1.$$

证明: 第一步: 证明 $T: \bar{\Omega} \rightarrow X$ 是相对紧的。

方便起见, 在这一步中, 记

$$G = \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \left| \sum_{i=1}^m \alpha_i \int_0^{\xi_i} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds - \int_0^\infty f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \right|$$

设 V 是 $\bar{\Omega}$ 中的子集, $I \subset J$ 是一个紧区间, $t_1, t_2 \in I, t_1 < t_2$, 则对 $\forall u(t) \in V$, 有

$$\begin{aligned}
\left| \frac{Tu(t_2)}{1+t_2^{\alpha-1}} - \frac{Tu(t_1)}{1+t_1^{\alpha-1}} \right| &\leq \left| \frac{1}{\Gamma(\alpha)} \int_0^{t_2} \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds - \frac{1}{\Gamma(\alpha)} \int_0^{t_1} \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} \right. \\
&\quad \cdot f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds + \frac{1}{\Gamma(\alpha)} \int_0^{t_1} \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \\
&\quad \left. - \frac{1}{\Gamma(\alpha)} \int_0^{t_1} \frac{(t_1-s)^{\alpha-1}}{1+t_1^{\alpha-1}} f(s, u(s), D_{0+}^{\alpha-1} u(s)) ds \right| + G \cdot \left| \frac{t_2^{\alpha-1}}{1+t_2^{\alpha-1}} - \frac{t_1^{\alpha-1}}{1+t_1^{\alpha-1}} \right| \\
&\leq \frac{1}{\Gamma(\alpha)} \int_{t_1}^{t_2} \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds + \frac{1}{\Gamma(\alpha)} \int_0^{t_1} \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} \\
&\quad - \frac{(t_1-s)^{\alpha-1}}{1+t_1^{\alpha-1}} |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds + G \cdot \left| \frac{t_2^{\alpha-1}}{1+t_2^{\alpha-1}} - \frac{t_1^{\alpha-1}}{1+t_1^{\alpha-1}} \right|,
\end{aligned}$$

且有

$$\left| D_{0+}^{\alpha-1} Tu(t_2) - D_{0+}^{\alpha-1} Tu(t_1) \right| \leq \int_{t_1}^{t_2} |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds.$$

注意到对 $\forall u(t) \in V$, 有 $f(t, u(t), D_{0+}^{\alpha-1} u(t))$ 在 I 中有界。

故得 $\frac{Tu(t)}{1+t^{\alpha-1}}, D_{0+}^{\alpha-1} Tu(t)$ 在 I 中一致连续。

接下来证明对 $\forall u(t) \in V$, 有 $f(t, u(t), D_{0+}^{\alpha-1} u(t))$ 满足引理 2.5 的条件(ii)。

根据条件(H₁),

$$\int_0^\infty |f(t, u(t), D_{0+}^{\alpha-1} u(t))| dt \leq \|u\| \int_0^\infty ((1+t^{\alpha-1})a(t) + b(t)) dt + \int_0^\infty c(t) dt < A\|u\| + B \leq R,$$

于是, 对 $\forall \varepsilon > 0$, 存在常数 $L > 0$, 使得

$$\int_L^\infty |f(t, u(t), D_{0+}^{\alpha-1} u(t))| dt < \varepsilon. \tag{3.7}$$

另一方面, 因为 $\lim_{t \rightarrow +\infty} \frac{t^{\alpha-1}}{1+t^{\alpha-1}} = 1$, 故 $\exists T_1 > 0, s.t. \forall t_1, t_2 \geq T_1$, 有

$$\left| \frac{t_2^{\alpha-1}}{1+t_2^{\alpha-1}} - \frac{t_1^{\alpha-1}}{1+t_1^{\alpha-1}} \right| \leq \left| 1 - \frac{t_2^{\alpha-1}}{1+t_2^{\alpha-1}} \right| + \left| 1 - \frac{t_1^{\alpha-1}}{1+t_1^{\alpha-1}} \right| < \varepsilon. \tag{3.8}$$

类似地, 因为 $\lim_{t \rightarrow +\infty} \frac{(t-L)^{\alpha-1}}{1+t^{\alpha-1}} = 1$, 故 $\exists T_2 > L > 0, s.t. \forall t_1, t_2 \geq T_2, 0 \leq s \leq L$, 有

$$\begin{aligned} \left| \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} - \frac{(t_1-s)^{\alpha-1}}{1+t_1^{\alpha-1}} \right| &\leq \left| 1 - \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} \right| + \left| 1 - \frac{(t_1-s)^{\alpha-1}}{1+t_1^{\alpha-1}} \right| \\ &\leq \left| 1 - \frac{(t_2-L)^{\alpha-1}}{1+t_2^{\alpha-1}} \right| + \left| 1 - \frac{(t_1-L)^{\alpha-1}}{1+t_1^{\alpha-1}} \right| < \varepsilon. \end{aligned} \tag{3.9}$$

令 $T > \max\{T_1, T_2\}$, 则对 $\forall t_1, t_2 \geq T$, 根据(3.7)~(3.9), 可得

$$\begin{aligned} \left| \frac{Tu(t_2)}{1+t_2^{\alpha-1}} - \frac{Tu(t_1)}{1+t_1^{\alpha-1}} \right| &\leq \frac{1}{\Gamma(\alpha)} \int_0^L \left| \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} - \frac{(t_1-s)^{\alpha-1}}{1+t_1^{\alpha-1}} \right| |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds \\ &\quad + \frac{1}{\Gamma(\alpha)} \int_L^{t_1} \frac{(t_1-s)^{\alpha-1}}{1+t_1^{\alpha-1}} |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds \\ &\quad + \frac{1}{\Gamma(\alpha)} \int_L^{t_2} \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds + G \left| \frac{t_2^{\alpha-1}}{1+t_2^{\alpha-1}} - \frac{t_1^{\alpha-1}}{1+t_1^{\alpha-1}} \right| \\ &\leq \frac{\max |f(s, u(s), D_{0+}^{\alpha-1} u(s))|}{\Gamma(\alpha)} \int_0^L \left| \frac{(t_2-s)^{\alpha-1}}{1+t_2^{\alpha-1}} - \frac{(t_1-s)^{\alpha-1}}{1+t_1^{\alpha-1}} \right| ds \\ &\quad + \frac{1}{\Gamma(\alpha)} \int_L^\infty |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds \\ &\quad + \frac{1}{\Gamma(\alpha)} \int_L^\infty |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds + G \left| \frac{t_2^{\alpha-1}}{1+t_2^{\alpha-1}} - \frac{t_1^{\alpha-1}}{1+t_1^{\alpha-1}} \right| \\ &\leq \frac{\max |f(s, u(s), D_{0+}^{\alpha-1} u(s))|}{\Gamma(\alpha)} L\varepsilon + \frac{2\varepsilon}{\Gamma(\alpha)} + G\varepsilon \\ &= \left(\frac{\max |f(s, u(s), D_{0+}^{\alpha-1} u(s))|}{\Gamma(\alpha)} L + \frac{2}{\Gamma(\alpha)} + G \right) \varepsilon, \end{aligned}$$

且有

$$\left| D_{0+}^{\alpha-1} Tu(t_2) - D_{0+}^{\alpha-1} Tu(t_1) \right| \leq \int_{t_1}^{t_2} |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds \leq \int_L^\infty |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds < \varepsilon.$$

根据引理 2.5 知, TV 是相对紧的。

第二步: 证明 $T: \bar{\Omega} \rightarrow X$ 连续。

设 $u_n, u \in \bar{\Omega}, n=1, 2, \dots$, 且当 $n \rightarrow +\infty$ 时, 有 $\|u_n - u\| \rightarrow 0$, 则

$$\begin{aligned}
\left| \frac{Tu_n(t)}{1+t^{\alpha-1}} - \frac{Tu(t)}{1+t^{\alpha-1}} \right| &\leq \frac{1}{\Gamma(\alpha)} \int_0^t |f(s, u_n(s), D_{0+}^{\alpha-1} u_n(s))| ds + \frac{1}{\Gamma(\alpha)} \int_0^t |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds \\
&+ \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} |f(s, u_n(s), D_{0+}^{\alpha-1} u_n(s))| ds + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds \\
&+ \frac{1}{\Gamma(\alpha)} \int_0^\infty |f(s, u_n(s), D_{0+}^{\alpha-1} u_n(s))| ds + \frac{1}{\Gamma(\alpha)} \int_0^\infty |f(s, u(s), D_{0+}^{\alpha-1} u(s))| ds \\
&\leq \frac{2R}{\Gamma(\alpha)} \int_0^t ((1+s^{\alpha-1})a(s) + b(s)) ds + \frac{2}{\Gamma(\alpha)} \int_0^t c(s) ds \\
&+ \frac{2R \sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} ((1+s^{\alpha-1})a(s) + b(s)) ds + \frac{2 \sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} c(s) ds \\
&+ \frac{2}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^\infty c(s) ds + \frac{2R}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^\infty ((1+s^{\alpha-1})a(s) + b(s)) ds \\
&\leq \frac{2R}{\Gamma(\alpha)} A + \frac{2}{\Gamma(\alpha)} B < +\infty.
\end{aligned}$$

且有

$$\begin{aligned}
\left| \frac{Tu_n(t)}{1+t^{\alpha-1}} - \frac{Tu(t)}{1+t^{\alpha-1}} \right| &\leq 2R \int_0^t ((1+s^{\alpha-1})a(s) + b(s)) ds + 2 \int_0^t c(s) ds \\
&+ \frac{2R \sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} ((1+s^{\alpha-1})a(s) + b(s)) ds + 2 \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} c(s) ds \\
&+ \frac{2}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^\infty ((1+s^{\alpha-1})a(s) + b(s)) ds + \frac{2}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^\infty c(s) ds \\
&\leq 2RA + 2B < +\infty.
\end{aligned}$$

根据 Lebesgue 控制收敛定理, T 连续。

综上, T 全连续。

定理 3.1 设 (H_1) , (H_2) 成立, 则边值问题(1.1) (1.2)至少有一个解 $u \in X$ 。

证明: Ω 如引理 3.2 中定义。设 $u \in \partial\Omega, \lambda > 1, s.t. Tu = \lambda u$, 则

$$\begin{aligned}
\left| \frac{Tu(t)}{1+t^{\alpha-1}} \right| &\leq \frac{1}{\Gamma(\alpha)} \|u\| \int_0^t ((1+s^{\alpha-1})a(s) + b(s)) ds + \frac{1}{\Gamma(\alpha)} \int_0^t c(s) ds \\
&+ \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \|u\| \int_0^\infty ((1+s^{\alpha-1})a(s) + b(s)) ds + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^\infty c(s) ds \\
&+ \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \|u\| \int_0^{\xi_i} ((1+s^{\alpha-1})a(s) + b(s)) ds + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} c(s) ds
\end{aligned}$$

$$\begin{aligned} &\leq \left(\frac{1}{\Gamma(\alpha)} + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \right) \|u\| \int_0^\infty \left((1+s^{\alpha-1})a(s) + b(s) \right) ds \\ &\quad + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \|u\| \int_0^{\xi_i} \left((1+s^{\alpha-1})a(s) + b(s) \right) ds \\ &\quad + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} c(s) ds + \left(\frac{1}{\Gamma(\alpha)} + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \right) \int_0^\infty c(s) ds \\ &\leq AR + B \leq A \frac{B}{1-A} + B = R, \end{aligned}$$

且有

$$\begin{aligned} |D_{0+}^{\alpha-1}Tu(t)| &\leq \|u\| \int_0^t \left((1+s^{\alpha-1})a(s) + b(s) \right) ds + \int_0^t c(s) ds \\ &\quad + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \|u\| \int_0^\infty \left((1+s^{\alpha-1})a(s) + b(s) \right) ds + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^\infty c(s) ds \\ &\quad + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \|u\| \int_0^{\xi_i} \left((1+s^{\alpha-1})a(s) + b(s) \right) ds + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} c(s) ds \\ &\leq \left(1 + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \right) \|u\| \int_0^\infty \left((1+s^{\alpha-1})a(s) + b(s) \right) ds \\ &\quad + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \|u\| \int_0^{\xi_i} \left((1+s^{\alpha-1})a(s) + b(s) \right) ds \\ &\quad + \frac{\sum_{i=1}^m \alpha_i}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} c(s) ds + \left(1 + \frac{1}{\Gamma(\alpha) \left(1 - \sum_{i=1}^m \alpha_i\right)} \right) \int_0^\infty c(s) ds \\ &\leq AR + B = R. \end{aligned}$$

故

$$\lambda R = \lambda \|u\| = \|Tu\| = \max \left\{ \sup \frac{|Tu(t)|}{1+t^{\alpha-1}}, \sup |D_{0+}^{\alpha-1}Tu(t)| \right\} \leq R.$$

得到 $\lambda \leq 1$, 这与 $\lambda > 1$ 矛盾. 根据引理 1.1, $\bar{\Omega}$ 中存在一个不动点. 故问题(1.1) (1.2)在 X 中至少有一

个解。

定理 3.2 设(H₁), (H₂)以及下面的(H₃)成立, 则边值问题(1.1) (1.2)有唯一解 $u \in X$ 。

(H₃) 存在非负函数 $l_1(t), l_2(t) \in L^1(J)$ 使得

$$|f(t, x_1, y_1) - f(t, x_2, y_2)| \leq l_1(t)|x_1 - x_2| + l_2(t)|y_1 - y_2|$$

及

$$\int_0^\infty \max\{(1+t^{\alpha-1})l_1(t), l_2(t)\} dt < \Gamma(\alpha), \quad \int_0^{\xi_i} \max\{(1+t^{\alpha-1})l_1(t), l_2(t)\} dt < +\infty,$$

$$k = 2P \int_0^\infty \max\{(1+t^{\alpha-1})l_1(t), l_2(t)\} dt + 2Q \int_0^{\xi_i} \max\{(1+t^{\alpha-1})l_1(t), l_2(t)\} dt < 1,$$

成立。其中 $P = \frac{1}{\Gamma(\alpha)} + \frac{2}{\Gamma(\alpha)\left(1 - \sum_{i=1}^m \alpha_i\right)} + 1, Q = \frac{2 \left| \sum_{i=1}^m \alpha_i \right|}{\Gamma(\alpha)\left(1 - \sum_{i=1}^m \alpha_i\right)}$ 。

证明: 对 $\forall u_1, u_2 \in X$, 有

$$\begin{aligned} \|Tu_1 - Tu_2\| &\leq \sup_{t \in J} \frac{|Tu_1 - Tu_2|}{1+t^{\alpha-1}} + \sup_{t \in J} |D_{0+}^{\alpha-1}Tu_1 - D_{0+}^{\alpha-1}Tu_2| \\ &\leq \frac{1}{\Gamma(\alpha)} \int_0^t |f(s, u_1(s), D_{0+}^{\alpha-1}u_1(s)) - f(s, u_2(s), D_{0+}^{\alpha-1}u_2(s))| ds \\ &\quad + \frac{2 \sum_{i=1}^m \alpha_i}{\Gamma(\alpha)\left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^{\xi_i} |f(s, u_1(s), D_{0+}^{\alpha-1}u_1(s)) - f(s, u_2(s), D_{0+}^{\alpha-1}u_2(s))| ds \\ &\quad + \frac{2}{\Gamma(\alpha)\left(1 - \sum_{i=1}^m \alpha_i\right)} \int_0^\infty |f(s, u_1(s), D_{0+}^{\alpha-1}u_1(s)) - f(s, u_2(s), D_{0+}^{\alpha-1}u_2(s))| ds \\ &\quad + \int_0^t |f(s, u_1(s), D_{0+}^{\alpha-1}u_1(s)) - f(s, u_2(s), D_{0+}^{\alpha-1}u_2(s))| ds \\ &\leq P \int_0^\infty |f(s, u_1(s), D_{0+}^{\alpha-1}u_1(s)) - f(s, u_2(s), D_{0+}^{\alpha-1}u_2(s))| ds \\ &\quad + Q \int_0^{\xi_i} |f(s, u_1(s), D_{0+}^{\alpha-1}u_1(s)) - f(s, u_2(s), D_{0+}^{\alpha-1}u_2(s))| ds \\ &\leq 2P \|u_1 - u_2\| \int_0^\infty \max\{(1+t^{\alpha-1})l_1(t), l_2(t)\} dt \\ &\leq 2Q \|u_1 - u_2\| \int_0^{\xi_i} \max\{(1+t^{\alpha-1})l_1(t), l_2(t)\} dt \\ &\leq \left\{ 2P \int_0^\infty \max\{(1+t^{\alpha-1})l_1(t), l_2(t)\} dt + 2Q \int_0^{\xi_i} \max\{(1+t^{\alpha-1})l_1(t), l_2(t)\} dt \right\} \|u_1 - u_2\| \\ &= k \|u_1 - u_2\|. \end{aligned}$$

因为 $k < 1$, 所以 T 收敛。根据 Banach 不动点定理, 可得 T 有唯一不动点。故边值问题(1.1) (1.2)有唯一解。

4. 应用

例 4.1 考虑边值问题

$$D_{0+}^{\frac{5}{2}}u(t) = \frac{\sqrt{u(t)D_{0+}^{\frac{3}{2}}u(t)}}{4e^{t^{\frac{3}{2}}}}, \quad t \in J := (0, \infty),$$

$$u(0) = D_{0+}^{\frac{1}{2}}u(0) = 0, \quad D_{0+}^{\frac{3}{2}}u(\infty) = \sum_{i=1}^m \alpha_i D_{0+}^{\frac{3}{2}}u(\xi_i),$$

$$\text{其中, } \alpha = \frac{5}{2}, \quad f(t, x, y) = \frac{\sqrt{u(t)D_{0+}^{\frac{3}{2}}u(t)}}{4e^{t^{\frac{3}{2}}}}.$$

因为

$$|f(t, x, y)| \leq \frac{1}{8e^{t^{\frac{3}{2}}}}|x| + \frac{1}{8e^{t^{\frac{3}{2}}}}|y|,$$

通过简单计算可知,

$$\int_0^{\infty} \left(\left(1 + s^{\frac{3}{2}}\right) \frac{1}{8e^{s^{\frac{3}{2}}}} + \frac{1}{8e^{s^{\frac{3}{2}}}} \right) ds = \frac{1}{3} \Gamma\left(\frac{5}{3}\right) < \Gamma\left(\frac{2n-1}{2}\right) = \frac{3}{4} \Gamma\left(\frac{1}{2}\right) = \frac{3}{4} \sqrt{\pi}.$$

故定理 3.1 的条件成立。所以边值问题(1.1) (1.2)至少有一个解。

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