

Mild solution for fractional integro-differential equations with non-instantaneous impulses through sectorial operator in Banach space

M. Mallika Arjunan¹

Abstract

The main aim of this manuscript is to analyze the existence of *PC*-mild solution of fractional integro-differential equations with non-instantaneous impulses through sectorial operator in Banach space. Based on the Banach contraction principle, we develop the main results. An example is ultimately given for the theoretical results to be justified.

Keywords

Fractional differential equations, mild solution, non-instantaneous impulses, fixed point theorem.

AMS Subject Classification

34K30, 35R12, 26A33.

¹ Department of Mathematics, Vel Tech High Tech Dr. Rangarajan Dr. Sakunthala Engineering College, Avadi-600062, Tamil Nadu, India.

*Corresponding author: 1 arjunphd07@yahoo.co.in

Article History: Received 03 October 2019; Accepted 26 December 2019

©2019 MJM.

Contents

1	Introduction	858
2	Preliminaries	859
3	Existence Results	. 859
4	Application	. 861
	References	861

1. Introduction

Differential system of arbitrary order has arisen as an integral asset in portraying numerous physical phenomena concerning the memory and genetic properties of materials. Its application can be found in physical science, science, optimal design, flood stream wonders, financial matters, etc. For subtleties, perusers are alluded to [1–3, 5, 7, 8] and so forth.

Motivated by [1, 3, 4], in this paper, we consider a class of fractional order mixed type integro-differential systems with

non-instantaneous impulses of the form

$${}^{c}D^{\alpha}x(t) = Ax(t) + J^{1-\alpha}[F(t,x(t),G_{1}x(t)) + G(t,x(t),G_{2}x(t))],$$

$$t \in (s_{i},t_{i+1}], i = 0,1,2,...,m$$

$$x(t) = g_{i}(t,x(t)), \quad t \in (t_{i},s_{i}], i = 1,2,...,m \quad (1.1)$$

$$x(0) = x_{0},$$

where ${}^cD^\alpha$ is the Caputo fractional derivative of order $0 < \alpha \le 1$, $J^{1-\alpha}$ is Riemann-Liouville fractional integral operator and J = [0,T] is operational interval. The map $A:D(A) \subset X \to X$ is a closed linear sectorial operator defined on a Banach space $(X,\|\cdot\|), x_0 \in X, 0 = t_0 = s_0 < t_1 \le s_1 < t_2 \le s_2 < \cdots < t_m \le s_m < t_{m+1} = T$ are fixed numbers, $g_i \in C((t_i,s_i] \times X;X), F,G:[0,T] \times X^2 \to X$ is a nonlinear function and the functions G_1 and G_2 are defined by

$$G_1x(t) = \int_0^t h(t, s, x(s))ds$$
 and $G_2x(t) = \int_0^T \widetilde{h}(t, s, x(s))ds$,

 $h, h: \Delta \times X \to X$, where $\Delta = \{(x, s): 0 \le s \le x \le \tau\}$ are given functions which satisfies assumptions to be specified later on.

The rest of the paper is organized as follows. In Section 2, we present the notations, definitions and preliminary results needed in the following sections. In Section 3 is concerned with the existence results of problem (1.1). An example is given in Section 4 to illustrate the results.

2. Preliminaries

Let us set $J = [0,T], J_0 = [0,t_1], \ J_1 = (t_1,t_2], \ldots, \ J_{m-1} = (t_{m-1},t_m], J_m = (t_m,t_{m+1}]$ and introduce the space $PC(J,X) := \{u:J \to X \mid u \in C(J_k,X), k=0,1,2,\ldots,m, \text{ and there exist } u(t_k^+) \text{ and } u(t_k^-), k=1,2,\ldots,m, \text{ with } u(t_k^-) = u(t_k)\}$. It is clear that PC(J,X) is a Banach space with the norm $\|u\|_{PC} = \sup\{\|u(t)\| : t \in J\}$.

Let us recall the following definition of mild solutions for fractional evolution equations involving the Caputo fractional derivative.

Definition 2.1. [5] Caputo's derivative of order $\alpha > 0$ with lower limit a, for a function $f : [a, \infty) \to \mathbb{R}$ is defined as

$${}_{a}^{C}D_{t}^{\alpha}f(t) = \frac{1}{\Gamma(n-\alpha)} \int_{a}^{t} (t-s)^{n-\alpha-1} f^{(n)}(s) ds = aJ_{t}^{n-\alpha} f^{(n)}(t)$$

where $a \ge 0, n \in \mathbb{N}$. The Laplace transform of the Caputo derivative of order $\alpha > 0$ is given as

$$L\left\{_0^C D_t^{\alpha} f(t); \lambda\right\} = \lambda^{\alpha} \hat{f}(\lambda) - \sum_{k=0}^{n-1} \lambda^{\alpha-k-1} f^k(0); \quad n-1 < \alpha \le n.$$

Definition 2.2. [3] A closed and linear operator A is said to be sectorial if there are constants $\omega \in R$, $\theta \in \left[\frac{\pi}{2}, \pi\right]$, $M_A > 0$, such that the following two conditions are satisfied:

(1)
$$\sum_{(\theta,\omega)} = \{\lambda \in C : \lambda \neq \omega, |\arg(\lambda - \omega)| < \theta\} \subset \rho(A)$$

(2)
$$||R(\lambda,A)||_{L(X)} \leq \frac{M}{|\lambda-\omega|}, \lambda \in \sum_{(\theta,\omega)}$$

where X is the complex Banach space with norm denoted $\|\cdot\|_X$.

Lemma 2.3. [3] Let f satisfies the uniform Holder condition with exponent $\beta \in (0,1]$ and A is a sectorial operator. Consider the fractional equations of order $0 < \alpha < 1$

$$_{a}^{C}D_{t}^{\alpha}x(t) = Ax(t) + J^{1-\alpha}f(t), \quad t \in J = [a, T],$$
 (2.1)

 $a \ge 0$, $x(a) = x_0$. Then a function $x(t) \in C([a,T],X)$ is the solution of the equation (2.1) if it satisfies the following integral equation

$$x(t) = Q_{\alpha}(t-a)x_0 + \int_a^t Q_{\alpha}(t-s)f(s)ds$$

where $Q_{\alpha}(t)$ is solution operator generated by A defined as

$$Q_{\alpha}(t) = \frac{1}{2\pi i} \int_{\Gamma} e^{\lambda t} \lambda^{\alpha - 1} (\lambda^{\alpha} I - A)^{-1} d\lambda$$

 Γ is a suitable path lying on $\sum_{\theta \in \Theta}$.

Remark 2.4. If $A \in \mathscr{A}^{\alpha}(\theta_0, \omega_0)$, then strongly continuous $\|Q_{\alpha}(t)\| \leq M_A e^{\omega t}$. Let $\widetilde{M}_Q := \sup_{0 \leq t \leq T} \|Q_{\alpha}(t)\|_{L(X)}$. So we have $\|Q_{\alpha}(t)\|_{L(X)} \leq \widetilde{M}_Q$.

Now, we recall the following important Lemma which is very useful to prove our main result.

Lemma 2.5. [6] Let $0 < \rho < 1, \gamma > 0$,

$$S = \rho^n + D_n^1 \rho^{n-1} \gamma + \frac{D_n^2 \rho^{n-2} \gamma^2}{2!} + \dots + \frac{\gamma^n}{n!}, n \in \mathbb{N}.$$

Then, for all constant $0 < \xi < 1$ and all real number s > 1, we get

$$S \leq O\left(\frac{\xi^n}{\sqrt{n}}\right) + O\left(\frac{1}{n^s}\right) = O\left(\frac{1}{n^s}\right), \quad n \to +\infty.$$

Definition 2.6. A function $x \in PC(J,X)$ is said to be a PC-mild solution of problem (1.1) if it satisfies the following relation:

$$x(t) = \begin{cases} Q_{\alpha}(t)x_0 + \int_0^t Q_{\alpha}(t-s)[F(s,x(s),G_1x(s)) \\ +G(s,x(s),G_2x(s))]ds, \ t \in [0,t_1] \\ g_i(t,x(t)), t \in (t_i,s_i] \\ Q_{\alpha}(t-s_i)g_i(s_i,x(s_i)) \\ +\int_{s_i}^t Q_{\alpha}(t-s)[F(s,x(s),G_1x(s)) \\ +G(s,x(s),G_2x(s))]ds, t \in (s_i,t_{i+1}] \end{cases}$$

for all i = 1, 2, ..., m.

3. Existence Results

In this section, we present and prove the existence and uniqueness of the system (1.1) under general Banach contraction principle fixed point theorem.

From Definition 2.3, we define an operator $\Upsilon : PC(J,X) \to PC(J,X)$ as $(\Upsilon x)(t) = (\Upsilon_1 x)(t) + (\Upsilon_2 x)(t)$, where

$$(\Upsilon_{1}x)(t) = \begin{cases} Q_{\alpha}(t)x_{0}, & t \in [0, t_{1}] \\ g_{i}(t, x(t)), & t \in (t_{i}, s_{i}] \\ Q_{\alpha}(t - s_{i}) g_{i}(s_{i}, x(s_{i})), & t \in (s_{i}, t_{i+1}], \end{cases}$$

$$(3.1)$$

and

$$(\Upsilon_{2}x)(t) = \begin{cases} \int_{0}^{t} Q_{\alpha}(t-s)[F(s,x(s),G_{1}x(s)) \\ +G(s,x(s),G_{2}x(s))]ds, \ t \in [0,t_{1}] \\ 0, \ t \in (t_{i},s_{i}] \\ \int_{s_{i}}^{t} Q_{\alpha}(t-s)[F(s,x(s),G_{1}x(s)) \\ +G(s,x(s),G_{2}x(s))]ds, \ t \in (s_{i},t_{i+1}]. \end{cases}$$
(3.2)

To prove our first existence result we introduce the following assumptions:

(H (F,G)) The function $F,G \in C(J \times X^2;X)$ and there exist positive constants $L_{F_k}, L_{G_k} \in L^1(J,\mathbb{R}^+)$ (k = 1,2) such that

$$||F(t,x_1,x_2) - F(t,y_1,y_2)|| \le L_{F_1}(t)||x_1 - y_1|| + L_{F_2}(t)||x_2 - y_2||$$



and

$$||G(t,x_1,x_2) - G(t,y_1,y_2)||$$

$$\leq L_{G_1}(t)||x_1 - y_1|| + L_{G_2}(t)||x_2 - y_2||$$

for all $(x_1, y_1), (x_2, y_2) \in X$ and every $t \in J$.

 $(H(h, \widetilde{h}))$ The functions $h, \widetilde{h}: \Delta \times X \to X$ are continuous and there exist constants $L_h, L_{\widetilde{h}} > 0$ such that

$$\left\| \int_0^t [h(t, s, x(s)) - h(t, s, y(s))] ds \right\| \le L_h \|x - y\|,$$

for all, $x, y \in X$; and

$$\left\| \int_0^T \left[\widetilde{h}(t, s, x(s)) - \widetilde{h}(t, s, y(s)) \right] ds \right\| \le L_{\widetilde{h}} \|x - y\|,$$

for all, $x, y \in X$;

(H(g)) For i = 1, 2, ..., m, the functions $g_i \in C([t_i, s_i] \times X; X)$ and there exists $L_{g_i} \in C(J, \mathbb{R}^+)$ such that

$$||g_i(t,x) - g_i(t,y)|| \le L_{g_i}||x - y||$$

for all $x, y \in X$ and $t \in [t_i, s_i]$.

Theorem 3.1. If hypotheses H(F,G), $H(k,\widetilde{k})$ and H(g) hold and $0 \le \Lambda < 1 \left(\Lambda = \max\left\{L_{g_i}, \widetilde{M_Q}L_{g_i}\right\}\right)$, then problem (1.1) has a unique PC-mild solution $x^* \in PC(J,X)$.

Proof. For any $x, y \in PC(J, X)$, by (3.1) we sustain

$$\|(\Upsilon_{1}x)(t) - (\Upsilon_{1}y)(t)\|$$

$$\leq \begin{cases} 0, & t \in [0, t_{1}] \\ \Lambda \|x - y\|_{PC}, & t \in (t_{i}, s_{i}], i = 1, 2, \dots, m, \\ \Lambda \|x - y\|_{PC}, & t \in (s_{i}, t_{i+1}], i = 1, 2, \dots, m, \end{cases}$$
(3.3)

which means

$$\|(\Upsilon_1 x)(t) - (\Upsilon_1 y)(t)\| \le \Lambda \|x - y\|_{PC}$$

where $t \in [0, t_1] \cup (t_i, s_i] \cup (s_i, t_{i+1}], i = 1, 2, ..., m$. Then we obtain

$$\left\| \left(\Upsilon_1^2 x \right)(t) - \left(\Upsilon_1^2 y \right)(t) \right\| \le \Lambda^2 \|x - y\|_{PC},$$

where $t \in [0,t_1] \cup (t_i,s_i] \cup (s_i,t_{i+1}], i = 1,2,\ldots,m$. It is clear that, we have

$$\|(\Upsilon_1^n x)(t) - (\Upsilon_1^n y)(t)\| \le \Lambda^n \|x - y\|_{PC},$$
 (3.4)

where $t \in [0,t_1] \cup (t_i,s_i] \cup (s_i,t_{i+1}], i = 1,2,...,m$.

For any real number $0 < \varepsilon < 1$, there exists a continuous function $\phi(s)$ such that $\int_0^T |\ell(s) - \phi(s)| ds < \varepsilon$, where $\ell(s) = \widetilde{M_Q}[L_{F_1}(s) + L_{F_2}(s)L_h + L_{G_1}(s) + L_{G_2}(s)L_{\widetilde{h}}]$ is a Lebesgue

integrable function. For any $t \in [0, t_1], x, y \in PC(J, X)$ and by (3.2), we obtain

$$\begin{split} &\|(\Upsilon_{2}x)(t) - (\Upsilon_{2}y)(t))\| \\ &\leq \int_{0}^{t} \|Q_{\alpha}(t-s)\| [\|F(s,x(s),G_{1}x(s)) \\ &- F(s,y(s),G_{1}y(s))\| + \|G(s,x(s),G_{2}x(s)) \\ &- G(s,y(s),G_{2}y(s))\|]ds \\ &\leq \widetilde{M_{Q}} \int_{0}^{t} [L_{F_{1}}(s) + L_{F_{2}}(s)L_{h} + L_{G_{1}}(s) + L_{G_{2}}(s)L_{\tilde{h}}] \\ &\|x(s) - y(s)\| ds \\ &\leq \int_{0}^{t} \ell(s)ds\|x - y\|_{PC} \\ &\leq \left(\int_{0}^{t} |\ell(s) - \phi(s)| ds + \int_{0}^{t} |\phi(s)| ds\right) \|x - y\|_{PC} \\ &\leq (\varepsilon + \lambda t)\|x - y\|_{PC} \\ &= \left(D_{1}^{0}\varepsilon^{1} + D_{1}^{1}\frac{(\lambda t)^{1}}{1!}\right) \|x - y\|_{PC}, \end{split}$$

where $\max_{t \in I} |\phi(t)| = \lambda$.

Assume that, for any natural number k, we get

$$\begin{split} &\|(\Upsilon_2^k x)(t) - (\Upsilon_2^k y)(t))\| \\ &\leq \left(D_k^0 \varepsilon^k + D_k^1 \varepsilon^{k-1} \frac{(\lambda t)^1}{1!} + \dots + D_k^k \varepsilon^{k-k} \frac{(\lambda t)^k}{k!}\right) \|x - y\|_{PC}. \end{split}$$

From the above inequality and the formula $D_{k+1}^m = D_k^m + D_k^{m-1}$, we obtain

$$\begin{split} &\|(\Upsilon_{2}^{k+1}x)(t)-(\Upsilon_{2}^{k+2}y)(t))\|\\ &\leq \widetilde{M_{Q}}\int_{0}^{t}[L_{F_{1}}(s)+L_{F_{2}}(s)L_{h}+L_{G_{1}}(s)+L_{G_{2}}(s)L_{\widetilde{h}}]\|(\Upsilon_{2}^{k}x)(s)-(\Upsilon_{2}^{k})y(s)\|ds\\ &=\int_{0}^{t}\ell(s)\|(\Upsilon_{2}^{k}x)(s)-(\Upsilon_{2}^{k})y(s)\|ds\\ &\leq \left(\int_{0}^{t}|\ell(s)-\phi(s)|\left(D_{k}^{0}\varepsilon^{k}+D_{k}^{1}\varepsilon^{k-1}\frac{(\lambda s)^{1}}{1!}+\cdots+D_{k}^{k}\varepsilon^{k-k}\frac{(\lambda s)^{k}}{k!}\right)ds\right)\\ &\|x-y\|_{PC}+\left(\int_{0}^{t}|\phi(s)|\left(D_{k}^{0}\varepsilon^{k}+D_{k}^{1}\varepsilon^{k-1}\frac{(\lambda s)^{1}}{1!}+\cdots+D_{k}^{k}\varepsilon^{k-k}\frac{(\lambda s)^{k}}{k!}\right)ds\right)\\ &\|x-y\|_{PC}\\ &\leq \varepsilon\left(D_{k}^{0}\varepsilon^{k}+D_{k}^{1}\varepsilon^{k-1}\frac{(\lambda t)^{1}}{1!}+\cdots+D_{k}^{k}\varepsilon^{k-k}\frac{(\lambda t)^{k}}{k!}\right)\|x-y\|_{PC}\\ &+\lambda\int_{0}^{t}\left(D_{k}^{0}\varepsilon^{k}+D_{k}^{1}\varepsilon^{k-1}\frac{(\lambda s)^{1}}{1!}+\cdots+D_{k}^{k}\varepsilon^{k-k}\frac{(\lambda s)^{k}}{k!}\right)ds\|x-y\|_{PC}\\ &\leq \left(D_{k+1}^{0}\varepsilon^{k+1}+D_{k+1}^{1}\varepsilon^{k}\frac{(\lambda t)^{1}}{1!}+\cdots+D_{k+1}^{k+1}\varepsilon^{(k+1)-(k+1)}\frac{(\lambda t)^{k+1}}{(k+1)!}\right)\|x-y\|_{PC}. \end{split}$$

By mathematical methods of induction, for any natural number n, we get

$$\|\Upsilon_{2}^{n}x - \Upsilon_{2}^{n}y\|_{PC}$$

$$\leq \left(D_{n}^{0}\varepsilon^{n} + D_{n}^{1}\varepsilon^{n-1}\frac{\zeta^{1}}{1!} + \dots + D_{n}^{n}\varepsilon^{n-n}\frac{\zeta^{n}}{n!}\right)\|x - y\|_{PC},$$



where $\zeta = \lambda T$. By Lemma 2.2, we have

$$\|\Upsilon_2^n x - \Upsilon_2^n y\|_{PC} \le \left[O\left(\frac{\eta^n}{\sqrt{n}}\right) + O\left(\frac{1}{h^\mu}\right)\right] \|x - y\|_{PC}$$

$$= O\left(\frac{1}{n^\mu}\right) \|x - y\|_{PC}, \quad (n \to +\infty),$$
(3.5)

where $0 < \eta < 1, \mu > 1$. It is easy to see that the above equation (3.5) holds for $t \in (s_i, t_{i+1}], i = 1, 2, ..., m$. By (3.4) and (3.5), we obtain

$$\|\Upsilon^n x - \Upsilon^n y\|_{PC} \le \left(\Lambda^n + O\left(\frac{1}{n^{\mu}}\right)\right) \|x - y\|_{PC}, \quad \forall n > n_0.$$

Thus, for any fixed constant $\mu > 1$, we can find a positive integer n_0 such that, for any $n > n_0$, we get $0 < \Delta^n + \frac{1}{n^{\mu}} < 1$. Therefore, for any $x, y \in PC(J, X)$, we have

$$\|\Upsilon^n x - \Upsilon^n y\|_{PC} \le \left(\Lambda^n + \frac{1}{n^{\mu}}\right) \|x - y\|_{PC} \le \|x - y\|_{PC}, \quad \forall n > n_0.$$

By the general Banach contraction mapping principle, we get that the operator Υ has a unique fixed point $x^* \in PC(J,X)$, which means that problem (1.1) has a unique PC-mild solution.

4. Application

In this section, we are going to present an example to validate the results established in Theorem 3.1. Consider the fractional partial integro-differential equation of the form

$${}^{c}D^{\alpha}x(t,z) = \frac{\partial^{2}x}{\partial z^{2}} + J^{1-\alpha}P\left(t, x(t,z), \int_{0}^{t}h(t,s,x(s,z))ds\right) + J^{1-\alpha}\widetilde{P}\left(t, x(t,z), \int_{0}^{t}\widetilde{h}(t,s,x(s,z))ds\right),$$

$$a.e.(t,z) \in \bigcup_{i=1}^{m}(s_{i},t_{i+1}] \times [0,\pi]$$

$$x(t,0) = x(t,\pi) = 0, t \in [0,T]$$

$$(4.2)$$

$$x(0,z) = x_0(z), \ z \in [0,\pi] \tag{4.3}$$

$$x(t,z) = G_i(t,x(t,z)), \quad t \in (t_i,s_i], z \in [0,\pi],$$
 (4.4)

$$i = 1, 2, \dots, N, \tag{4.5}$$

where $0 = t_0 = s_0 < t_1 \le s_1 \cdots < t_m \le s_m < t_{m+1} = T, P \in C([0,T] \times \mathbb{R}^3, \mathbb{R})$ and $G_i \in C((t_i,s_i] \times \mathbb{R}, \mathbb{R})$ for all $i = 1, 2, \ldots, m$

Let $X=L^2([0,\pi])$. Define an operator $A:D(A)\subseteq X\to X$ by Ax=x'' with $D(A)=\{x\in X:x''\in X,x(0)=x(\pi)=0\}$. It is well known that A is the infinitesimal generator of an analytic semigroup $\{T(t):t\geq 0\}$ in X. Moreover, the subordination principle of solution operator implies that A is the infinitesimal generator of a solution operator $\{Q_\alpha(t)\}_{t\geq 0}$ such that $\|Q_\alpha(t)\|_{L(X)}\leq \widetilde{Q_S}$ for $t\in [0,1]$.

Set

$$\begin{aligned} x(t)z &= x(t,z), J^{1-\alpha}[F\left(t,x(t),G_{1}x(t)\right)z + G\left(t,x(t),G_{2}x(t)\right)z] \\ &= J^{1-\alpha}P\left(t,x(t,z),\int_{0}^{t}h(t,s,x(s,z))ds\right) \\ &+ J^{1-\alpha}\widetilde{P}\left(t,x(t,z),\int_{0}^{t}\widetilde{h}(t,s,x(s,z))ds\right) \\ g_{i}(t,x(t))z &= G_{i}(t,x(t,z)). \end{aligned}$$

Thus with this set-up, equations (4.1)-(4.4) can be written in the abstract form for the system (1.1).

References

- J. Borah and S. N. Bora, Existence of mild solution for mixed Volterra-Fredholm integro fractional differential equation with non-instantaneous impulses, *Differ. Eqn. Dyn. Syst.*, (2018). https://doi.org/10.1007/s12591-018-0410-1.
- [2] X. Fu, X. Liu and B. Lu, On a new class of impulsive fractional evolution equations, *Advances in Difference Equations*, (2015) 2015:227.
- [3] Ganga Ram Gautham and Jeydev Dabas, Mild solution for nonlocal fractional functional differential equation with not instantaneous impulse, *International Journal of Nonlinear Science*, 21(3)(2016), 151–160.
- [4] E. Hernández and D. O'Regan, On a new class of abstract impulsive differential equations, *Proc.Amer. Math. Soc.*, 141 (2013), 1641–1649.
- [5] A.A. Kilbas, H.M. Srivastava and J.J. Trujillo, *Theory and Applications of Fractional Differential Equations*, North-Holland Mathematics Studies, vol. 204. Elsevier, Amsterdam, 2006.
- [6] L.S. Liu, C.X. Wu and F. Guo, Existence theorems of global solutions of initial value problems for nonlinear integro-differential equations of mixed type in Banach spaces and applications, *Comput. Math. Appl.*, 47(2004), 13–22.
- [7] Y. Zhou and F. Jiao, Nonlocal Cauchy problem for fractional evolution equations, *Nonlinear Anal., Real World Appl.* 11(2010), 4465–4475.
- ^[8] Y. Zhou and F. Jiao, Existence of mild solutions for fractional neutral evolution equations, *Comput. Math. Appl.*, 59(2010), 1063–1077.

ISSN(P):2319 – 3786
Malaya Journal of Matematik
ISSN(O):2321 – 5666

