

## INTEGRAL EQUATIONS OF FRACTIONAL ORDER WITH MULTIPLE TIME DELAYS IN BANACH SPACES

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ABSTRACT. In this article, we give sufficient conditions for the existence of solutions for an integral equation of fractional order with multiple time delays in Banach spaces. Our main tool is a fixed point theorem of Mönch type associated with measures of noncompactness. Our results are illustrated by an example.

### 1. INTRODUCTION

Fractional differential and integral equations play an important role in characterizing many chemical, physical, viscoelasticity, control and engineering problems. For more details, see [6, 11, 13, 16, 19], and references therein. In consequence, the subject of fractional differential and integral equations is gaining much importance and attention; see, for instance, the monograph of Abbas *et al.* [2], Kilbas *et al.* [15], and the papers of Abbas and Benchohra [1], Agarwal *et al.* [3], Banaš and Zajac [8], Benchohra and Seba [9, 10], Vityuk and Golushkov [20] and the references therein.

Ibrahim and Jalab [14] studied the existence of solutions of the fractional integral inclusion

$$u(t) - \sum_{i=1}^m b_i(t)u(t - \tau_i) \in I^\alpha F(t, u(t)), \quad t \in [0, T],$$

where  $\tau_i < t \in [0, T]$ ,  $b_i : [0, T] \rightarrow \mathbb{R}$ ,  $i = 1, \dots, m$  are continuous functions, and  $F : [0, T] \times \mathbb{R} \rightarrow \mathcal{P}(\mathbb{R})$  is a given multivalued map. Motivated by their work, we study the fractional integral equation

$$u(x, y) = \sum_{i=1}^m g_i(x, y)u(x - \xi_i, y - \mu_i) + I_\theta^\alpha f(x, y, u(x, y)), \quad (1.1)$$
$$(x, y) \in J := [0, a] \times [0, b];$$

$$u(x, y) = \Phi(x, y), \quad (x, y) \in \tilde{J} := [-\xi, a] \times [-\mu, b] \setminus (0, a] \times (0, b], \quad (1.2)$$

where  $a, b > 0$ ,  $\theta = (0, 0)$ ,  $\xi_i, \mu_i \geq 0$ ;  $i = 1, \dots, m$ ,  $\xi := \max_{i=1, \dots, m} \{\xi_i\}$ ,  $\mu := \max_{i=1, \dots, m} \{\mu_i\}$ ,  $f : J \times E \rightarrow E$  is a function satisfying some assumptions specified

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later,  $I_\theta^r$  is the left-sided mixed Riemann-Liouville integral of order  $r = (r_1, r_2) \in (0, \infty) \times (0, \infty)$ ,  $g_i : J \rightarrow E$ ;  $i = 1, \dots, m$ , are continuous functions,  $\Phi : \tilde{J} \rightarrow E$  is a continuous function such that

$$\begin{aligned}\Phi(x, 0) &= \sum_{i=1}^m g_i(x, 0)\Phi(x - \xi_i, -\mu_i), \quad x \in [0, a], \\ \Phi(0, y) &= \sum_{i=1}^m g_i(0, y)\Phi(-\xi_i, y - \mu_i), \quad y \in [0, b],\end{aligned}$$

and  $E$  is a real Banach space with norm  $\|\cdot\|$ .

Using properties of the Kuratowski measure of noncompactness and a fixed point theorem of Mönch type, we prove the existence of solutions to (1.1)-(1.2). Let us note here that the technique of measures of noncompactness is a very important tool for finding solutions for differential and integral equations; for more details see [4, 9, 10] and references therein.

## 2. PRELIMINARIES

In this section, we collect a few auxiliary results which will be needed in the sequel. By  $C(J, E)$  we denote the Banach space of continuous functions  $u : J \rightarrow E$ , with the norm

$$\|u\|_\infty = \sup_{(x,y) \in J} \|u(x, y)\|.$$

Let  $L^1(J, E)$  be the space of Lebesgue integrable functions  $u : J \rightarrow E$  with the norm

$$\|u\|_{L^1} = \int_0^a \int_0^b \|u(x, y)\| dx dy.$$

Let  $C([-\xi, a] \times [-\mu, b], E)$  be a Banach space endowed with the norm

$$\|u\|_C = \sup_{(x,y) \in [-\xi, a] \times [-\mu, b]} \|u(x, y)\|.$$

**Definition 2.1** ([20]). Let  $r = (r_1, r_2) \in (0, \infty) \times (0, \infty)$ ,  $\theta = (0, 0)$  and  $u \in L^1(J, E)$ . The left-sided mixed Riemann-Liouville integral of order  $r$  of  $u$  is defined by

$$(I_\theta^r u)(x, y) = \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} u(s, t) dt ds.$$

In particular,

$$(I_\theta^\theta u)(x, y) = u(x, y), \quad (I_\theta^\sigma u)(x, y) = \int_0^x \int_0^y u(s, t) dt ds;$$

for almost all  $(x, y) \in J$ , where  $\sigma = (1, 1)$ . For instance,  $I_\theta^r u$  exists for all  $r_1, r_2 \in (0, \infty)$ , when  $u \in L^1(J, E)$ . Note also that when  $u \in C(J, E)$ , then  $(I_\theta^r u) \in C(J, E)$ , moreover

$$(I_\theta^r u)(x, 0) = (I_\theta^r u)(0, y) = 0, \quad x \in [0, a], \quad y \in [0, b].$$

Now we recall some fundamental facts of the notion of Kuratowski measure of noncompactness.

**Definition 2.2** ([5, 7]). Let  $F$  be a Banach space and let  $\Omega_F$  be the family of bounded subsets of  $F$ . The Kuratowski measure of noncompactness is the map  $\alpha : \Omega_F \rightarrow [0, \infty]$  defined by

$$\alpha(B) = \inf\{\epsilon > 0 : B \subseteq \cup_{i=1}^n B_i \text{ and } \text{diam}(B_i) \leq \epsilon\}, \quad \text{here } B \in \Omega_E.$$

The Kuratowski measure of noncompactness satisfies the following properties (For more details see [5, 7]).

- (a)  $\alpha(B) = 0 \Leftrightarrow \overline{B}$  is compact ( $B$  is relatively compact).
- (b)  $\alpha(B) = \alpha(\overline{B})$ .
- (c)  $A \subset B \Rightarrow \alpha(A) \leq \alpha(B)$ .
- (d)  $\alpha(A + B) \leq \alpha(A) + \alpha(B)$
- (e)  $\alpha(cB) = |c|\alpha(B)$ ;  $c \in \mathbb{R}$ .
- (f)  $\alpha(\text{conv } B) = \alpha(B)$ .

For our purpose we will need the following auxiliary results.

**Theorem 2.3** ([17]). *Let  $D$  be a bounded, closed and convex subset of a Banach space such that  $0 \in D$ , and let  $N$  be a continuous mapping of  $D$  into itself. If the implication*

$$V = \overline{\text{conv}}N(V) \quad \text{or} \quad V = N(V) \cup \{0\} \Rightarrow \alpha(V) = 0$$

*holds for every subset  $V$  of  $D$ , then  $N$  has a fixed point.*

**Lemma 2.4** ([12]). *Let  $V \subset C(J, E)$  be bounded and equicontinuous on  $J$ . Then the map  $(s, t) \mapsto \alpha(V(s, t))$  is continuous on  $J$  and*

$$\alpha\left(\int_J V(s, t) ds dt\right) \leq \int_J \alpha(V(s, t)) ds dt,$$

where  $V(s, t) = \{u(s, t) : u \in V\}$ .

### 3. MAIN RESULTS

**Definition 3.1.** A function  $u \in C(J, E)$  is said to be a solution of (1.1)-(1.2) if  $u$  satisfies equation (1.1) on  $J$  and condition (1.2).

Set

$$B = \max_{i=1, \dots, m} \left\{ \sup_{(x, y) \in J} \|g_i(x, y)\| \right\}.$$

Let us impose two conditions for convenience.

- (H1)  $f : J \times E \rightarrow E$  is a continuous map.
- (H2) There exists  $p \in C(J, \mathbb{R}_+)$ , such that

$$\|f(x, y, u)\| \leq p(x, y)\|u\|, \quad \text{for } (x, y) \in J \text{ and each } u \in E.$$

Let  $p^* = \|p\|_\infty$ . The main result in this paper reads as follows.

**Theorem 3.2.** *Assume that assumptions (H1) and (H2) hold. If*

$$mB + \frac{p^* a^{r_1} b^{r_2}}{\Gamma(r_1 + 1)\Gamma(r_2 + 1)} < 1 \tag{3.1}$$

*then the problem (1.1)-(1.2) has at least one solution.*

*Proof.* Transform the problem (1.1)-(1.2) into a fixed point problem. Consider the operator  $N : C(J, E) \rightarrow C(J, E)$  defined by

$$N(u)(x, y) = \sum_{i=1}^m g_i(x, y)u(x - \xi_i, y - \mu_i) + I_{\theta}^r f(x, y, u(x, y)). \quad (3.2)$$

Since  $f$  is continuous, the operator  $N$  is well defined; i.e.,  $N$  maps  $C(J, E)$  into itself. The problem of finding the solutions of equation (1.1)-(1.2) is reduced to finding the solutions of the operator equation  $N(u) = u$ . Let  $R > 0$  and consider the set

$$D_R = \{u \in C(J, E) : \|u\|_{\infty} \leq R\}.$$

It is clear that  $D_R$  is a closed bounded and convex subset of  $C(J, E)$ . We shall show that  $N$  satisfies the assumptions of Theorem 2.3. The proof will be given in three steps.  $\square$

**Step 1:**  $N$  is continuous. Let  $\{u_n\}$  be a sequence such that  $u_n \rightarrow u$  in  $C(J, E)$ , then for each  $(x, y) \in J$ ,

$$\begin{aligned} & \|N(u_n)(x, y) - N(u)(x, y)\| \\ & \leq \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1}(y-t)^{r_2-1} \|f(s, t, u_n) - f(s, t, u)\| ds dt. \end{aligned}$$

Let  $\rho > 0$  be such that

$$\|u_n\|_{\infty} \leq \rho, \quad \|u\|_{\infty} \leq \rho.$$

By (H2) we have

$$(x-s)^{r_1-1}(y-t)^{r_2-1} \|f(s, t, u_n) - f(s, t, u)\| \leq 2\rho p^*(x-s)^{r_1-1}(y-t)^{r_2-1}$$

which belongs to  $L^1(J, \mathbb{R}_+)$ . Since  $f$  is continuous, then by the Lebesgue dominated convergence theorem we have

$$\|N(u_n) - N(u)\|_{\infty} \rightarrow 0 \text{ as } n \rightarrow \infty.$$

**Step 2:**  $N$  maps  $D_R$  into itself. For each  $u \in D_R$ , by (H2) and (3.1) we have for each  $(x, y) \in J$ ,

$$\begin{aligned} & \|N(u)(x, y)\| \\ & \leq \sum_{i=1}^m \|g_i(x, y)\| \|u(x - \xi_i, y - \mu_i)\| \\ & \quad + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1}(y-t)^{r_2-1} \|f(s, t, u(s, t))\| ds dt \\ & \leq mB\|u\|_{\infty} + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1}(y-t)^{r_2-1} p(s, t) \|u\|_{\infty} ds dt \\ & \leq mBR + \frac{p^*R}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1}(y-t)^{r_2-1} ds dt \\ & \leq mBR + \frac{p^*R a^{r_1} b^{r_2}}{\Gamma(r_1+1)\Gamma(r_2+1)} < R. \end{aligned}$$

**Step 3:**  $N(D_R)$  is bounded and equicontinuous. By Step 2 we have  $N(D_R) = \{N(u) : u \in D_R\} \subset D_R$ . Thus, for each  $u \in D_R$  we have  $\|N(u)\|_{\infty} \leq R$  which means that  $N(D_R)$  is bounded.

For the equicontinuity of  $N(D_R)$ , let  $(x_1, y_1), (x_2, y_2) \in J$ ,  $x_1 < x_2, y_1 < y_2$ , and  $u \in D_R$ . Then

$$\begin{aligned}
& \|N(u)(x_2, y_2) - N(u)(x_1, y_1)\| \\
&= \left\| \sum_{i=1}^m [g_i(x_2, y_2)u(x_2 - \xi_i, y_2 - \mu_i) - g_i(x_1, y_1)u(x_1 - \xi_i, y_1 - \mu_i)] \right. \\
&\quad + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^{x_1} \int_0^{y_1} [(x_2 - s)^{r_1-1}(y_2 - t)^{r_2-1} - (x_1 - s)^{r_1-1}(y_1 - t)^{r_2-1}] \\
&\quad \times f(s, t, u(s, t)) ds dt \\
&\quad + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_{x_1}^{x_2} \int_0^{y_2} (x_2 - s)^{r_1-1}(y_2 - t)^{r_2-1} f(s, t, u) ds dt \\
&\quad \left. + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^{x_1} \int_{y_1}^{y_2} (x_2 - s)^{r_1-1}(y_2 - t)^{r_2-1} f(s, t, u) ds dt \right\| \\
&\leq \sum_{i=1}^m \|g_i(x_2, y_2)u(x_2 - \xi_i, y_2 - \mu_i) - g_i(x_1, y_1)u(x_1 - \xi_i, y_1 - \mu_i)\| \\
&\quad + \frac{p^* R}{\Gamma(r_1)\Gamma(r_2)} \int_0^{x_1} \int_0^{y_1} [(x_2 - s)^{r_1-1}(y_2 - t)^{r_2-1} - (x_1 - s)^{r_1-1}(y_1 - t)^{r_2-1}] ds dt \\
&\quad + \frac{p^* R}{\Gamma(r_1)\Gamma(r_2)} \int_{x_1}^{x_2} \int_0^{y_2} (x_2 - s)^{r_1-1}(y_2 - t)^{r_2-1} ds dt \\
&\quad + \frac{p^* R}{\Gamma(r_1)\Gamma(r_2)} \int_0^{x_1} \int_{y_1}^{y_2} (x_2 - s)^{r_1-1}(y_2 - t)^{r_2-1} ds dt \\
&\leq \sum_{i=1}^m \|g_i(x_2, y_2)u(x_2 - \xi_i, y_2 - \mu_i) - g_i(x_1, y_1)u(x_1 - \xi_i, y_1 - \mu_i)\| \\
&\quad + \frac{p^* R}{\Gamma(r_1 + 1)\Gamma(r_2 + 1)} [(x_2 - x_1)^{r_1}(y_2 - y_1)^{r_2} + x_1^{r_1}y_1^{r_2} - x_2^{r_1}y_2^{r_2}] \\
&\quad + \frac{p^* R}{\Gamma(r_1 + 1)\Gamma(r_2 + 1)} [y_2^{r_2}(x_2 - x_1)^{r_1} - (x_2 - x_1)^{r_1}(y_2 - y_1)^{r_2}] \\
&\leq \sum_{i=1}^m \|g_i(x_2, y_2)u(x_2 - \xi_i, y_2 - \mu_i) - g_i(x_1, y_1)u(x_1 - \xi_i, y_1 - \mu_i)\| \\
&\quad + \frac{p^* R}{\Gamma(r_1 + 1)\Gamma(r_2 + 1)} [y_2^{r_2}(x_2 - x_1)^{r_1} + x_1^{r_1}y_1^{r_2} - x_2^{r_1}y_2^{r_2}].
\end{aligned}$$

As  $x_1 \rightarrow x_2, y_1 \rightarrow y_2$  the right-hand side of the above inequality tends to zero.

Now let  $V$  be a subset of  $D_R$  such that  $V \subset \overline{\text{conv}}(N(V) \cup \{0\})$ .  $V$  is bounded and equicontinuous and therefore the function  $(x, y) \rightarrow v(x, y) = \alpha(V(x, y))$  is continuous on  $J$ . Using Lemma 2.4 and the properties of the measure  $\alpha$  we have for each  $(x, y) \in J$ ,

$$\begin{aligned}
v(t) &\leq \alpha(N(V)(x, y) \cup \{0\}) \\
&\leq \alpha(N(V))((x, y)) \\
&\leq mB\alpha(V(x - \xi_i, y - \mu_i)) + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y p(s, t)\alpha(V(s, t)) ds dt
\end{aligned}$$

$$\begin{aligned}
&\leq mBv(x - \xi_i, y - \mu_i) + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y p(s, t)v(s, t) ds dt \\
&\leq mB\|v\|_\infty + \|v\|_\infty \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y p(s, t) ds dt \\
&\leq \|v\|_\infty \left( mB + \frac{p^* a^{r_1} b^{r_2}}{\Gamma(r_1 + 1)\Gamma(r_2 + 1)} \right).
\end{aligned}$$

This implies

$$\|v\|_\infty \leq \|v\|_\infty \left( mB + \frac{p^* a^{r_1} b^{r_2}}{\Gamma(r_1 + 1)\Gamma(r_2 + 1)} \right).$$

By (3.1) it follows that  $\|v\|_\infty = 0$ ; that is,  $v(x, y) = 0$  for each  $(x, y) \in J$ , and then  $V(x, y)$  is relatively compact in  $E$ . In view of the Ascoli-Arzelà theorem,  $V$  is relatively compact in  $D_R$ . Applying now Theorem 2.3 we conclude that  $N$  has a fixed point which is a solution of problem (1.1)-(1.2).  $\square$

#### 4. AN EXAMPLE

As an application, we consider the infinite system of partial hyperbolic fractional differential equations

$$\begin{aligned}
u_n(x, y) &= \frac{x^4 y}{7} u_n(x - \frac{1}{2}, y - \frac{3}{5}) + \frac{x^5 y^2}{12} u_n(x - \frac{2}{3}, y - \frac{1}{4}) \\
&\quad + \frac{1}{9} u_n(x - \frac{2}{5}, y - \frac{1}{3}) + I_\theta^r \left( \frac{1}{3e^{x+y+4}} u_n(x, y) \right), \quad (4.1) \\
&\quad (x, y) \in J := [0, 1] \times [0, 1];
\end{aligned}$$

$$u_n(x, y) = \Phi(x, y), \quad (x, y) \in \tilde{J} := [-\frac{2}{3}, 1] \times [-\frac{3}{5}, 1] \setminus (0, 1] \times (0, 1], \quad (4.2)$$

where  $n = 1, 2, \dots, n, \dots$ ,  $r = (\frac{1}{2}, \frac{1}{5})$ , and  $\Phi : \tilde{J} \rightarrow E$  is continuous with

$$\Phi(x, 0) = \frac{1}{9} \Phi(x - \frac{2}{3}, -\frac{3}{5}), \quad \Phi(0, y) = \frac{1}{9} \Phi(-\frac{2}{3}, y - \frac{3}{5}), \quad x, y \in (0, 1] \quad (4.3)$$

Let

$$E = l^1 = \left\{ u = (u_1, u_2, \dots, u_n, \dots) : \sum_{n=1}^{\infty} |u_n| < \infty \right\}$$

with the norm

$$\|u\|_E = \sum_{n=1}^{\infty} |u_n|.$$

Set  $u = (u_1, u_2, \dots, u_n, \dots)$  and  $f = (f_1, f_2, \dots, f_n, \dots)$ , with

$$\begin{aligned}
f_n(x, y, u_n) &= \frac{1}{3e^{x+y+4}} u_n, \quad (x, y) \in [0, 1] \times [0, 1], \\
g_1(x, y) &= \frac{x^4 y}{7}, \quad g_2(x, y) = \frac{x^5 y^2}{12}, \quad g_3(x, y) = \frac{1}{9}.
\end{aligned}$$

Then problem (4.1)-(4.2) can be written as (1.1)-(1.2). In which case, we have

$$|f_n(x, y, u_n)| \leq \frac{1}{3e^{x+y+4}} |u_n|, \quad \text{for } (x, y) \in [0, 1] \times [0, 1], \text{ and } u_n \in \mathbb{R}. \quad (4.4)$$

Hence conditions (H1) and (H2) are satisfied with  $p(x, y) = \frac{1}{3e^{x+y+4}}$ . Condition (3.1) holds with  $a = b = 1$ . Indeed

$$mB + \frac{p^* a^{r_1} b^{r_2}}{\Gamma(r_1 + 1)\Gamma(r_2 + 1)} = \frac{3}{7} + \frac{1}{3e^4\Gamma(r_1 + 1)\Gamma(r_2 + 1)} < 1$$

which is satisfied for each  $(r_1, r_2) \in (0, 1] \times (0, 1]$ . Consequently, Theorem 3.2 implies that (4.1)–(4.2) has a solution defined on  $[-\frac{2}{3}, 1] \times [-\frac{3}{5}, 1]$ .

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