

Correction of the exam EDO3,

Consider the boundary value problem for fractional differential equations,

$${}^c D^\alpha y(t) = f(t, y), \text{ for each } t \in J = [0, T], \quad 2 < \alpha \leq 3, \quad (1)$$

$$y(0) = y_0, \quad y'(0) = y_0^*, \quad y''(T) = y_T \quad (2)$$

Question 1 : (5points)

Assume y satisfies (1), then a Lemma implies that

$$y(t) = c_0 + c_1 t + c_2 t^2 + \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} h(s) ds.$$

From (2), a simple calculation gives

$$c_0 = y_0, \quad c_1 = y_0^*,$$

and

$$y''(T) = 2c_2 + \frac{1}{\Gamma(\alpha-2)} \int_0^T (T-s)^{\alpha-3} h(s) ds = y_T.$$

Hence we get direct equation . Inversely, it is clear that if y satisfies direct equation, then equations (1)-(2) hold.

Question 2 : (5points)

Transform the problem (1)-(2) into a fixed point problem. Consider the operator

$$N : C(J, \mathbb{R}) \rightarrow C(J, \mathbb{R})$$

defined by

$$\begin{aligned} N(y)(t) &= \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, y(s)) ds \\ &\quad - \frac{t^2}{2\Gamma(\alpha-2)} \int_0^T (T-s)^{\alpha-3} f(s, y(s)) ds \\ &\quad + y_0 + y_0^* t + \frac{y_T}{2} t^2. \end{aligned}$$

Clearly, the fixed points of the operator N are solution of the problem . We shall use the Banach contraction principle to prove that N has a fixed point. We shall show that N is a contraction.

Let $x, y \in C(J, \mathbb{R})$. Then, for each $t \in J$ we have

$$\begin{aligned}
|N(x)(t) - N(y)(t)| &\leq \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} |f(s, x(s)) - f(s, y(s))| ds \\
&+ \frac{T^2}{2\Gamma(\alpha-2)} \int_0^T (T-s)^{\alpha-3} |f(s, x(s)) - f(s, y(s))| ds \\
&\leq \frac{k\|x-y\|_\infty}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} ds \\
&+ \frac{T^2 k\|x-y\|_\infty}{2\Gamma(\alpha-2)} \int_0^T (T-s)^{\alpha-3} ds \\
&\leq kT^\alpha \left[\frac{1}{\Gamma(\alpha+1)} + \frac{1}{2\Gamma(\alpha-1)} \right] \|x-y\|_\infty.
\end{aligned}$$

Thus

$$\|N(x) - N(y)\|_\infty \leq kT^\alpha \left[\frac{1}{\Gamma(\alpha+1)} + \frac{1}{2\Gamma(\alpha-1)} \right] \|x-y\|_\infty.$$

Consequently N is a contraction. As a consequence of Banach fixed point theorem, we deduce that N has a fixed point which is a solution of the problem (1) – (2). \square

Question 3 : (10points)

Proof. We shall use Schaefer's fixed point theorem to prove that N has a fixed point. It can be easily shown that N is continuous and completely continuous.

Now it remains to show that the set

$$\mathcal{E} = \{y \in C(J, \mathbb{R}) : y = \lambda N(y) \text{ for some } 0 < \lambda < 1\}$$

is bounded.

Let $y \in \mathcal{E}$, then $y = \lambda N(y)$ for some $0 < \lambda < 1$. Thus, for each $t \in J$ we have

$$\begin{aligned}
y(t) &= \frac{\lambda}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, y(s)) ds \\
&- \frac{\lambda t^2}{2\Gamma(\alpha-2)} \int_0^T (T-s)^{\alpha-3} f(s, y(s)) ds \\
&+ \lambda y_0 + \lambda y_0^* t + \lambda \frac{y_T}{2} t^2.
\end{aligned}$$

This implies by (H3) that for each $t \in J$ we have

$$\begin{aligned}
|y(t)| &\leq \frac{M}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} ds \\
&+ \frac{MT^2}{2\Gamma(\alpha-2)} \int_0^T (T-s)^{\alpha-3} ds + |y_0| + |y_0^*|T + \frac{|y_T|}{2} T^2. \\
&\leq \frac{M}{\alpha\Gamma(\alpha)} T^\alpha + \frac{M}{(\alpha-2)\Gamma(\alpha-2)} T^\alpha + |y_0| + |y_0^*|T + \frac{|y_T|}{2} T^2.
\end{aligned}$$

Thus for every $t \in J$, we have

$$\|y\|_{\infty} \leq \frac{M}{\Gamma(\alpha+1)}T^{\alpha} + \frac{M}{\Gamma(\alpha-1)}T^{\alpha} + |y_0| + |y_0^*|T + \frac{|y_T|}{2}T^2 := R.$$

This shows that the set \mathcal{E} is bounded. As a consequence of Schaefer's fixed point theorem, we deduce that F has a fixed point which is a solution of the problem (1) – (2). \square