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Lyapunov-type inequality and solution for a fractional differential equation

Dexiang Ma^{1*} and Zifa Yang¹

*Correspondence:
mdxcxg@163.com

¹Department of Mathematics,
North China Electric Power
University, Beijing, 102206, China

Abstract

In this paper, we consider the linear fractional differential equation

$$\begin{cases} {}^C\mathcal{D}_t^\nu u(t) + q(t)u(t) = 0, & t \in (0, 1), \nu \in (1, 2], \\ u(0) = \delta u(1), & u'(0) = \gamma u'(1). \end{cases}$$

By obtaining the Green's function we derive the Lyapunov-type inequality for such a boundary value problem. Furthermore, we use the contraction mapping theorem to study the existence of a unique solution for the corresponding nonlinear problem.

MSC: 34A08

Keywords: Fractional differential equation; Green's function; Lyapunov-type inequality; Contraction mapping theorem

1 Introduction

In 1907, Lyapunov [1] stated the following outstanding result.

Theorem 1.1 ([1]) *If the boundary value problem (BVP)*

$$\begin{cases} y''(t) + q(t)y(t) = 0, & a < t < b, \\ y(a) = y(b) = 0, \end{cases}$$

has a nontrivial solution, then we have the following Lyapunov inequality:

$$\int_a^b |q(s)| ds > \frac{4}{b-a}. \quad (1)$$

Inequality (1) is very useful in various problems related to differential equations. Since the appearance of Lyapunov's fundamental paper [1], many improvements and generalizations of inequality (1) for integer-order (second- and higher-order) BVPs have appeared in the literature; we refer the reader to the summary reference by Tiriyaki [2].

Recently, the studies on Lyapunov's inequality for fractional boundary value problem (FBVP) have begun, in which fractional derivatives (Riemann–Liouville derivative ${}^R\mathcal{D}_t^\nu$ or

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Caputo derivative ${}^C\mathcal{D}_t^\nu$ are used instead of the classical ordinary derivative. Such a work was initiated by Ferreira [3] in 2013, who obtained a Lyapunov inequality for the following differential equation with Riemann–Liouville fractional derivative:

$$({}^R\mathcal{D}_t^\nu y)(t) + q(t)y(t) = 0, \quad a < t < b, 1 < \nu \leq 2, \tag{2}$$

subject to the boundary value condition

$$y(a) = y(b) = 0. \tag{3}$$

Next, in 2014, Ferreira [4] obtained a Lyapunov inequality for the following differential equation with Caputo fractional derivative:

$$({}^C\mathcal{D}_t^\nu y)(t) + q(t)y(t) = 0, \quad a < t < b, 1 < \nu \leq 2, \tag{4}$$

subject to boundary value condition (3).

After [3] and [4], many results appeared in the literature; we refer the reader to [5–10], where Lyapunov or Lyapunov-type inequalities are obtained for fractional differential equation subject various boundary value conditions such as

$$\begin{aligned} y'(a) = y'(b) = y(c) = 0, \quad a < b, c \in [a, b]; \\ y(a) = y'(a) = 0, \quad y'(b) = \beta y'(\xi); \\ y(a) = y'(a) = y''(a) = y''(b) = 0; \\ y(a) = y'(a) = y(b) = 0. \end{aligned}$$

Inspired by the works mentioned, in this paper, we aim to investigate the Lyapunov-type inequality for the following fractional differential equations:

$$\begin{cases} {}^C\mathcal{D}_t^\nu u(t) + q(t)u(t) = 0, & t \in (0, 1), \nu \in (1, 2], \\ u(0) = \delta u(1), \quad u'(0) = \gamma u'(1), \end{cases} \tag{5}$$

where δ and γ are real numbers, and $q(t) \in L(0, 1)$ is not identically zero on any compact subinterval of $(0, 1)$. Furthermore, we obtain the existence of a solution for the corresponding nonlinear problem:

$$\begin{cases} {}^C\mathcal{D}_t^\nu u(t) + q(t)f(u(t)) = 0, & t \in (0, 1), \nu \in (1, 2], \\ u(0) = \delta u(1), \quad u'(0) = \gamma u'(1). \end{cases} \tag{6}$$

BVP (6) was recently studied in [11], but we should point out that only the case of $\delta > 1$ and $0 < \gamma < 1$ was considered in [11]. In this paper, we give a comprehensive discussion on parameters δ and γ .

2 Preliminaries and lemmas

For convenience, we present some definitions and lemmas from fractional calculus theory in the sense of Riemann–Liouville and Caputo.

Definition 2.1 ([12]) Let $\Gamma(\nu) = \int_0^\infty t^{\nu-1}e^{-t} dt, \nu > 0$, be the gamma function. Then the Riemann–Liouville fractional integral of order ν for $y(t)$ is defined as

$$({}_a\mathcal{I}_t^\nu y)(t) := \frac{1}{\Gamma(\nu)} \int_a^t (t-s)^{\nu-1}y(s) ds, \quad t \in [a, b].$$

Definition 2.2 ([12]) Let $\nu > 0$ and $n = [\nu] + 1$, where $[\nu]$ denotes the integer part of a number ν . Then the Caputo fractional derivative of order ν for $y(t)$ is defined as

$$({}_a^C\mathcal{D}_t^\nu y)(t) := ({}_a\mathcal{I}_t^{n-\nu}y^{(n)})(t) = \frac{1}{\Gamma(n-\nu)} \int_a^t \frac{y^{(n)}(s)}{(t-s)^{\nu+1-n}} ds, \quad t \in [a, b].$$

By Definitions 2.1 and 2.2 we have

$$({}_a\mathcal{I}_t^\nu ({}_a^C\mathcal{D}_t^\nu y))(t) = y(t) + C_1 + C_2t + \dots + C_nt^{n-1}. \tag{7}$$

Lemma 2.1 A function $u(t)$ is a solution of the boundary value problem (5) if and only if $u(t)$ satisfies

$$u(t) = \int_0^1 G(t, s)q(s)u(s) ds,$$

where

$$G(t, s) = \frac{1}{\Gamma(\nu)} \begin{cases} (1-\nu) \frac{\delta\gamma(1-t)+\gamma t}{(1-\gamma)(1-\delta)}(1-s)^{\nu-2} - \frac{\delta}{1-\delta}(1-s)^{\nu-1} - (t-s)^{\nu-1}, & 0 \leq s \leq t \leq 1, \\ (1-\nu) \frac{\delta\gamma(1-t)+\gamma t}{(1-\gamma)(1-\delta)}(1-s)^{\nu-2} - \frac{\delta}{1-\delta}(1-s)^{\nu-1}, & 0 \leq t \leq s \leq 1. \end{cases} \tag{8}$$

Proof Let $u(t)$ be a solution of (5). Then

$$({}_0\mathcal{I}_t^\nu ({}_0^C\mathcal{D}_t^\nu u))(t) + {}_0\mathcal{I}_t^\nu (q(t)u(t)) = 0.$$

By (7) we obtain

$$u(t) = C_1 + C_2t - \frac{1}{\Gamma(\nu)} \int_0^t (t-s)^{\nu-1}q(s)u(s) ds. \tag{9}$$

Considering $u(0) = \delta u(1)$, we have

$$C_1 = \delta C_1 + \delta C_2 - \frac{\delta}{\Gamma(\nu)} \int_0^1 (1-s)^{\nu-1}q(s)u(s) ds;$$

considering $u'(0) = \gamma u'(1)$, we have

$$C_2 = \frac{\gamma(\nu-1)}{\Gamma(\nu)(\gamma-1)} \int_0^1 (1-s)^{\nu-2}q(s)u(s) ds, \tag{10}$$

and thus we get

$$C_1 = \frac{\delta\gamma(\nu - 1)}{\Gamma(\nu)(1 - \delta)(\gamma - 1)} \int_0^1 (1 - s)^{\nu-2} q(s)u(s) ds - \frac{\delta}{\Gamma(\nu)(1 - \delta)} \int_0^1 (1 - s)^{\nu-1} q(s)u(s) ds. \tag{11}$$

Substituting (10) and (11) into (9), we obtain

$$u(t) = \frac{\delta\gamma(\nu - 1)}{\Gamma(\nu)(1 - \delta)(\gamma - 1)} \int_0^1 (1 - s)^{\nu-2} q(s)u(s) ds - \frac{\delta}{\Gamma(\nu)(1 - \delta)} \int_0^1 (1 - s)^{\nu-1} q(s)u(s) ds + \frac{\gamma(\nu - 1)t}{\Gamma(\nu)(\gamma - 1)} \int_0^1 (1 - s)^{\nu-2} q(s)u(s) ds - \frac{1}{\Gamma(\nu)} \int_0^t (t - s)^{\nu-1} q(s)u(s) ds = \int_0^1 G(t, s)q(s)u(s) ds,$$

where $G(t, s)$ is the Green’s function:

$$G(t, s) = \frac{1}{\Gamma(\nu)} \begin{cases} (1 - \nu) \frac{\delta\gamma(1-t)+\gamma t}{(1-\gamma)(1-\delta)} (1 - s)^{\nu-2} - \frac{\delta}{1-\delta} (1 - s)^{\nu-1} - (t - s)^{\nu-1}, & 0 \leq s \leq t \leq 1, \\ (1 - \nu) \frac{\delta\gamma(1-t)+\gamma t}{(1-\gamma)(1-\delta)} (1 - s)^{\nu-2} - \frac{\delta}{1-\delta} (1 - s)^{\nu-1}, & 0 \leq t \leq s \leq 1. \end{cases} \quad \square$$

Lemma 2.2 *When $\delta \in (0, 1)$ and $\gamma \in (0, 1)$, Green’s function $G(t, s)$ satisfies the following properties:*

- (i) $G(t, s) \leq 0, (t, s) \in [0, 1] \times [0, 1]$;
- (ii) $\max_{0 \leq t \leq 1} |G(t, s)| = -G(1, s) = \frac{(1-s)^{\nu-2}}{\Gamma(\nu)(1-\delta)(1-\gamma)} [\gamma(\nu - 1) + (1 - \gamma)(1 - s)]$ for $s \in [0, 1]$,
- (iii) $\int_0^1 |G(t, s)| ds \leq \frac{\gamma(\nu-1)+1}{\Gamma(\nu+1)(1-\delta)(1-\gamma)}$.

Proof (i) $G(t, s) \leq 0$ is obvious since $\delta \in (0, 1)$ and $\gamma \in (0, 1)$.

(ii) For $s \in [0, 1]$ and $t \in [s, 1]$, we have

$$G'_t(t, s) = \frac{1 - \nu}{\Gamma(\nu)} \left[\frac{\gamma}{1 - \gamma} (1 - s)^{\nu-2} + (t - s)^{\nu-2} \right] \leq 0,$$

which means

$$G(1, s) \leq G(t, s) \leq G(s, s) \leq 0, \quad s \leq t \leq 1; \tag{12}$$

for $t \in [0, s]$, we have

$$G'_t(t, s) = \frac{\gamma(1 - \nu)}{\Gamma(\nu)(1 - \gamma)} (1 - s)^{\nu-2} \leq 0,$$

which means

$$G(s, s) \leq G(t, s) \leq G(0, s) \leq 0, \quad 0 \leq t \leq s. \tag{13}$$

Inequalities (12) and (13) show that, for $s \in [0, 1]$,

$$G(1, s) \leq G(t, s) \leq G(0, s) \leq 0, \quad 0 \leq t \leq 1.$$

Therefore, for $s \in [0, 1]$,

$$\begin{aligned} \max_{0 \leq t \leq 1} |G(t, s)| &= -G(1, s) \\ &= \frac{1}{\Gamma(\nu)} \left[\frac{(\nu - 1)\gamma}{(1 - \delta)(1 - \gamma)} (1 - s)^{\nu-2} + \frac{(1 - s)^{\nu-1}}{1 - \delta} \right] \\ &= \frac{(1 - s)^{\nu-2}}{\Gamma(\nu)(1 - \delta)(1 - \gamma)} [\gamma(\nu - 1) + (1 - \gamma)(1 - s)]. \end{aligned}$$

(iii) By (ii) we have

$$\begin{aligned} \int_0^1 |G(t, s)| ds &\leq \int_0^1 -G(1, s) ds \\ &= \int_0^1 \frac{(1 - s)^{\nu-2}}{\Gamma(\nu)(1 - \delta)(1 - \gamma)} [\gamma(\nu - 1) + (1 - \gamma)(1 - s)] ds \\ &= \frac{\gamma(\nu - 1) + 1}{\Gamma(\nu + 1)(1 - \delta)(1 - \gamma)}. \end{aligned} \quad \square$$

Lemma 2.3 When $\delta \in (1, +\infty)$ and $\gamma \in (0, 1)$, Green's function $G(t, s)$ satisfies the following properties:

- (i) $G(t, s) \geq 0, (t, s) \in [0, 1] \times [0, 1]$;
- (ii) $\max_{0 \leq t \leq 1} |G(t, s)| = G(0, s) = \frac{\delta(1-s)^{\nu-2}}{\Gamma(\nu)(\delta-1)(1-\gamma)} [\gamma(\nu - 1) + (1 - \gamma)(1 - s)]$ for $s \in [0, 1]$,
- (iii) $\int_0^1 |G(t, s)| ds \leq \frac{\delta(\gamma\nu+1-\gamma)}{\Gamma(\nu+1)(\delta-1)(1-\gamma)}$.

Proof (i) When $0 \leq t \leq s \leq 1$,

$$G(t, s) = (\nu - 1) \frac{\delta\gamma(1 - t) + \gamma t}{\Gamma(\nu)(\delta - 1)(1 - \gamma)} (1 - s)^{\nu-2} + \frac{\delta}{\Gamma(\nu)(\delta - 1)} (1 - s)^{\nu-1} \geq 0.$$

When $0 \leq s \leq t \leq 1$,

$$\begin{aligned} G(t, s) &= (\nu - 1) \frac{\delta\gamma(1 - t) + \gamma t}{\Gamma(\nu)(\delta - 1)(1 - \gamma)} (1 - s)^{\nu-2} + \frac{(1 - s)^{\nu-1}}{\Gamma(\nu)} \left[\frac{1}{\delta - 1} + 1 - \left(\frac{t - s}{1 - s} \right)^{\nu-1} \right] \\ &\geq 0. \end{aligned}$$

(ii) For $s \in [0, 1]$ and $t \in [s, 1]$, we have

$$G'_t(t, s) = \frac{1 - \nu}{\Gamma(\nu)} \left[\frac{\gamma}{1 - \gamma} (1 - s)^{\nu-2} + (t - s)^{\nu-2} \right] \leq 0,$$

which means

$$0 \leq G(1, s) \leq G(t, s) \leq G(s, s), \quad s \leq t \leq 1. \tag{14}$$

For $t \in [0, s]$, we have

$$G'_t(t, s) = \frac{\gamma(1 - \nu)(1 - s)^{\nu-2}}{(1 - \gamma)\Gamma(\nu)} \leq 0,$$

which means

$$G(s, s) \leq G(t, s) \leq G(0, s), \quad 0 \leq t \leq s. \tag{15}$$

Inequalities (14) and (15) show us that, for $s \in [0, 1]$,

$$\max_{0 \leq t \leq 1} |G(t, s)| = G(0, s) = \frac{\delta(1 - s)^{\nu-2}}{\Gamma(\nu)(\delta - 1)(1 - \gamma)} [\gamma(\nu - 1) + (1 - \gamma)(1 - s)].$$

(iii) From (ii) we have

$$\begin{aligned} \int_0^1 |G(t, s)| ds &\leq \int_0^1 G(0, s) ds \\ &= \int_0^1 \frac{\delta(1 - s)^{\nu-2}}{\Gamma(\nu)(\delta - 1)(1 - \gamma)} [\gamma(\nu - 1) + (1 - \gamma)(1 - s)] ds \\ &= \frac{\delta(\gamma\nu + 1 - \gamma)}{\Gamma(\nu + 1)(\delta - 1)(1 - \gamma)}. \end{aligned} \quad \square$$

Lemma 2.4 *When $\delta \in (0, 1)$ and $\gamma \in (1, 1 + \frac{(\nu-1)\delta}{2-\nu}]$, Green's function $G(t, s)$ satisfies the following properties:*

- (i) $G(t, s) \geq 0, (t, s) \in [0, 1] \times [0, 1]$;
- (ii) $\max_{0 \leq t \leq 1} |G(t, s)| = G(1, s) = \frac{(1-s)^{\nu-2}}{\Gamma(\nu)(1-\delta)(\gamma-1)} [\gamma(\nu - 1) - (\gamma - 1)(1 - s)]$ for $s \in [0, 1]$,
- (iii) $\int_0^1 |G(t, s)| ds \leq \frac{\gamma(\nu-1)+1}{\Gamma(\nu+1)(1-\delta)(\gamma-1)}$.

Proof We first prove (i) and (ii). For $s \in [0, 1]$, when $t \in [0, s]$,

$$G'_t(t, s) = \frac{\gamma(\nu - 1)(1 - s)^{\nu-2}}{\Gamma(\nu)(\gamma - 1)} \geq 0,$$

which means that, for $s \in [0, 1]$,

$$G(0, s) \leq G(t, s) \leq G(s, s), \quad t \in [0, s]. \tag{16}$$

When $t \in [s, 1]$,

$$\begin{aligned} G'_t(t, s) &= \frac{(\nu - 1)}{\Gamma(\nu)} \left[\frac{\gamma}{\gamma - 1} (1 - s)^{\nu-2} - (t - s)^{\nu-2} \right], \\ G''_{tt}(t, s) &= \frac{1}{\Gamma(\nu)} (\nu - 1)(2 - \nu)(t - s)^{\nu-3} \geq 0. \end{aligned} \tag{17}$$

Letting $G'_t(t, s) = 0$, we get $t^* = (\frac{\gamma}{\gamma-1})^{\frac{1}{\nu-2}}(1 - s) + s \in [s, 1]$. Combining with (17), for $s \in [0, 1]$, we have

$$G(t^*, s) \leq G(t, s) \leq G(s, s), \quad t \in [s, t^*], \tag{18}$$

$$G(t^*, s) \leq G(t, s) \leq G(1, s), \quad t \in [t^*, 1]. \tag{19}$$

Inequalities (16), (18), and (19) show us that, for $s \in [0, 1]$,

$$\max_{0 \leq t \leq 1} |G(t, s)| = \max \{ |G(0, s)|, |G(s, s)|, |G(t^*, s)|, |G(1, s)| \}.$$

Now we prove $G(0, s)$, $G(s, s)$, $G(t^*, s)$, and $G(1, s)$ are all nonnegative.

For $G(0, s)$, we have

$$G(0, s) = \frac{1}{\Gamma(\nu)} \left[\frac{\delta \gamma (\nu - 1)}{(1 - \delta)(\gamma - 1)} (1 - s)^{\nu - 2} - \frac{\delta}{1 - \delta} (1 - s)^{\nu - 1} \right],$$

$$G'_s(0, s) = \frac{\delta(\nu - 1)(1 - s)^{\nu - 3}}{(1 - \delta)\Gamma(\nu)} \left[(1 - s) + \frac{\gamma(2 - \nu)}{\gamma - 1} \right] \geq 0,$$

which means that $G(0, s)$ is increasing for $s \in [0, 1]$. Considering that $\gamma < \frac{1}{2 - \nu}$ in case of $1 < \gamma \leq 1 + \frac{(\nu - 1)\delta}{2 - \nu}$ and $0 < \delta < 1$, we have, for $s \in [0, 1]$,

$$G(0, s) \geq G(0, 0) = \frac{\delta}{\Gamma(\nu)(1 - \delta)(\gamma - 1)} [1 - \gamma(2 - \nu)] > 0. \tag{20}$$

Inequalities(16) and (20) show that $G(s, s) > 0$.

For $G(t^*, s)$, we have

$$G(t^*, s) = \frac{(1 - s)^{\nu - 2}}{\Gamma(\nu)} \left\{ \frac{\delta \gamma (\nu - 1)}{(\gamma - 1)(1 - \delta)} + \left[(2 - \nu) \left(\frac{\gamma}{\gamma - 1} \right)^{\frac{\nu - 1}{\nu - 2}} + \frac{\delta}{1 - \delta} \right] (s - 1) + \frac{\gamma(\nu - 1)}{\gamma - 1} s \right\}$$

$$= \frac{(1 - s)^{\nu - 2}}{\Gamma(\nu)} g(s), \tag{21}$$

where

$$g(s) = \frac{\delta \gamma (\nu - 1)}{(\gamma - 1)(1 - \delta)} + \left[(2 - \nu) \left(\frac{\gamma}{\gamma - 1} \right)^{\frac{\nu - 1}{\nu - 2}} + \frac{\delta}{1 - \delta} \right] (s - 1) + \frac{\gamma(\nu - 1)}{\gamma - 1} s, \quad s \in [0, 1].$$

Obviously, $g(s)$ is increasing on $[0, 1]$, and thus

$$g(s) \geq g(0) = \frac{\delta \gamma (\nu - 1)}{(\gamma - 1)(1 - \delta)} - (2 - \nu) \left(\frac{\gamma}{\gamma - 1} \right)^{\frac{\nu - 1}{\nu - 2}} - \frac{\delta}{1 - \delta}, \quad s \in [0, 1]. \tag{22}$$

Let $k(t) = \frac{\delta(\nu - 1)}{1 - \delta} t - (2 - \nu)t^{\frac{\nu - 1}{\nu - 2}} - \frac{\delta}{1 - \delta}$, $t \in [1, +\infty)$. Then

$$k'(t) = \frac{\delta(\nu - 1)}{1 - \delta} + (\nu - 1)t^{\frac{1}{\nu - 2}} \geq 0, \tag{23}$$

which mean that $k(t)$ is increasing in $[1, +\infty)$. Letting $k(t_0) = 0$, we get $t_0 = \frac{(1 - \delta)(2 - \nu)t_0^{\frac{\nu - 1}{\nu - 2}} + \delta}{\delta(\nu - 1)}$ and

$$t_0 - 1 = \frac{(1 - \delta)(2 - \nu)t_0^{\frac{\nu - 1}{\nu - 2}} + \delta(2 - \nu)}{\delta(\nu - 1)} > 0.$$

Then

$$\begin{aligned} \frac{t_0}{t_0 - 1} &= 1 + \frac{1}{t_0 - 1} \\ &= 1 + \frac{(v - 1)\delta}{\delta(2 - v) + (1 - \delta)(2 - v)t_0^{\frac{v-1}{v-2}}} \\ &> 1 + \frac{(v - 1)\delta}{2 - v} \geq \gamma, \end{aligned}$$

that is, $t_0 < \frac{\gamma}{\gamma - 1}$. By (23) we obtain $g(0) = k(\frac{\gamma}{\gamma - 1}) \geq k(t_0) = 0$, and thus

$$g(s) \geq g(0) \geq 0. \tag{24}$$

From (21) and (24) it follows that $G(t^*, s) \geq 0$.

Since $G(t^*, s) \geq 0$, by (19) it follows that $G(1, s) \geq 0$

Above all, we conclude that

$$G(t, s) \geq 0, \quad (t, s) \in [0, 1] \times [0, 1]$$

and

$$\max_{0 \leq t \leq 1} |G(t, s)| = \max \{G(s, s), G(1, s)\}.$$

Since $\gamma < \frac{1}{2-v}$ in the case of $1 < \gamma \leq 1 + \frac{(v-1)\delta}{2-v}$ and $0 < \delta < 1$, we get

$$\begin{aligned} G(s, s) - G(1, s) &= \frac{(1 - v)(1 - s)^{v-2}}{\Gamma(v)} \left[\frac{\delta\gamma(1 - s) + \gamma s}{(1 - \gamma)(1 - \delta)} - \frac{\gamma}{(1 - \gamma)(1 - \delta)} + (1 - s)^{v-1} \right] \\ &= \frac{(1 - s)^{v-1}}{\Gamma(v)(\gamma - 1)} [(2 - v)\gamma - 1] \leq 0, \end{aligned}$$

so

$$\max_{0 \leq t \leq 1} |G(t, s)| = G(1, s) = \frac{(1 - s)^{v-2}}{\Gamma(v)(1 - \delta)(\gamma - 1)} [\gamma(v - 1) - (\gamma - 1)(1 - s)].$$

(iii) By (ii) we have

$$\begin{aligned} \int_0^1 |G(t, s)| ds &\leq \int_0^1 G(1, s) ds \\ &= \int_0^1 \frac{(1 - s)^{v-2}}{\Gamma(v)(1 - \delta)(\gamma - 1)} [\gamma(v - 1) - (\gamma - 1)(1 - s)] ds \\ &= \frac{\gamma(v - 1) + 1}{\Gamma(v + 1)(1 - \delta)(\gamma - 1)}. \end{aligned} \quad \square$$

Lemma 2.5 *When $\delta \in (1, +\infty)$ and $\gamma \in (1, \frac{1}{2-v}]$, Green's function $G(t, s)$ satisfies the following properties:*

- (i) $G(t, s) \leq 0, (t, s) \in [0, 1] \times [0, 1];$

(ii) For $s \in [0, 1]$,

$$\begin{aligned} & \max_{0 \leq t \leq 1} |G(t, s)| \\ & \leq \frac{(1-s)^{\nu-2}}{\Gamma(\nu)(\delta-1)(\gamma-1)} \\ & \quad \times \left\{ \delta\gamma(\nu-1) - \left[\delta(\gamma-1) - \gamma(2-\nu)(\delta-1) \left(\frac{\gamma-1}{\gamma} \right)^{\frac{1}{2-\nu}} \right] (1-s) \right\}; \end{aligned}$$

$$(iii) \int_0^1 |G(t, s)| ds \leq \frac{1}{\Gamma(\nu+1)(\delta-1)(\gamma-1)} \{ \delta[1 + \gamma(\nu-1)] + (\delta-1)\gamma(2-\nu) \left(\frac{\gamma-1}{\gamma} \right)^{\frac{1}{2-\nu}} \}.$$

Proof We first prove (i) and (ii). For $s \in [0, 1]$ and $t \in [0, s]$,

$$G'_t(t, s) = \frac{\gamma(\nu-1)(1-s)^{\nu-2}}{(\gamma-1)\Gamma(\nu)} \geq 0,$$

which means

$$G(0, s) \leq G(t, s) \leq G(s, s), \quad t \in [0, s]. \tag{25}$$

When $t \in [s, 1]$,

$$\begin{aligned} G'_t(t, s) &= \frac{(\nu-1)}{\Gamma(\nu)} \left[\frac{\gamma}{\gamma-1} (1-s)^{\nu-2} - (t-s)^{\nu-2} \right], \\ G''_{tt}(t, s) &= \frac{1}{\Gamma(\nu)} (\nu-1)(2-\nu)(t-s)^{\nu-3} \geq 0. \end{aligned} \tag{26}$$

Letting $G'_t(t, s) = 0$, we get $t^* = \left(\frac{\gamma}{\gamma-1} \right)^{\frac{1}{\nu-2}} (1-s) + s \in [s, 1]$. Combining (26), for $s \in [0, 1]$, we have

$$G(t^*, s) \leq G(t, s) \leq G(s, s), \quad t \in [s, t^*], \tag{27}$$

$$G(t^*, s) \leq G(t, s) \leq G(1, s), \quad t \in [t^*, 1]. \tag{28}$$

Inequalities (25), (27), and (28) show that, for $s \in [0, 1]$,

$$\max_{0 \leq t \leq 1} |G(t, s)| = \max \{ |G(0, s)|, |G(s, s)|, |G(t^*, s)|, |G(1, s)| \}.$$

We now prove that $G(0, s)$, $G(s, s)$, $G(t^*, s)$, $G(1, s)$ are all nonpositive.

For $G(s, s)$, we have

$$\begin{aligned} G(s, s) &= \frac{(1-s)^{\nu-2}}{\Gamma(\nu)(\delta-1)(\gamma-1)} \{ [(2-\nu)\gamma-1]\delta + [(\nu-1)\delta\gamma - (\gamma-1)\delta - (\nu-1)\gamma]s \} \\ &= \frac{(1-s)^{\nu-2}}{\Gamma(\nu)(\delta-1)(\gamma-1)} L(s), \end{aligned}$$

where

$$L(s) = [(2-\nu)\gamma-1]\delta + [(\nu-1)\delta\gamma - (\gamma-1)\delta - (\nu-1)\gamma]s, \quad s \in [0, 1].$$

We have

$$L(0) = \delta[(2 - \nu)\gamma - 1] \leq 0, \quad L(1) = -(\nu - 1)\gamma < 0,$$

which means that $L(s) \leq 0, s \in [0, 1]$, and therefore

$$G(s, s) \leq 0, \quad s \in [0, 1].$$

Inequalities $G(0, s) \leq 0$ and $G(t^*, s) \leq 0$ follow from (25), (27), and $G(s, s) \leq 0$.

For $G(1, s)$, we have

$$G(1, s) = \frac{1}{\Gamma(\nu)} \left[\frac{\gamma(\nu - 1)}{(1 - \delta)(\gamma - 1)}(1 - s)^{\nu-2} - \frac{1}{1 - \delta}(1 - s)^{\nu-1} \right],$$

$$G'_s(1, s) = \frac{-(\nu - 1)(1 - s)^{\nu-3}}{\Gamma(\nu)(\delta - 1)(\gamma - 1)} [(2 - \nu)\gamma + (\gamma - 1)(1 - s)] \leq 0,$$

and thus, for $s \in [0, 1]$,

$$G(1, s) \leq G(1, 0) = \frac{1}{\Gamma(\nu)(\delta - 1)(\gamma - 1)} [\gamma(2 - \nu) - 1] \leq 0.$$

Above all, we get that $G(t, s) \leq 0$ and, for $s \in [0, 1]$,

$$\max_{0 \leq t \leq 1} |G(t, s)| = \max \{-G(0, s), -G(t^*, s)\}.$$

We can easily compute that

$$-G(t^*, s) = \frac{(1 - s)^{\nu-2}}{\Gamma(\nu)} h_1(s),$$

where

$$h_1(s) = \left\{ \frac{\delta[1 - \gamma(2 - \nu)]}{(\delta - 1)(\gamma - 1)} + (2 - \nu) \left(\frac{\gamma}{\gamma - 1} \right)^{\frac{\nu-1}{\nu-2}} \right\} - \left\{ \frac{\delta[1 - \gamma(2 - \nu)]}{(\delta - 1)(\gamma - 1)} + (2 - \nu) \left(\frac{\gamma}{\gamma - 1} \right)^{\frac{\nu-1}{\nu-2}} - \frac{\gamma(\nu - 1)}{(\delta - 1)(\gamma - 1)} \right\} s,$$

and

$$-G(0, s) = \frac{(1 - s)^{\nu-2}}{\Gamma(\nu)} h_2(s),$$

where

$$h_2(s) = \frac{\delta[1 - \gamma(2 - \nu)]}{(\delta - 1)(\gamma - 1)} + \frac{\delta}{\delta - 1} s.$$

Obviously,

$$h_1(0) = \frac{\delta[1 - \gamma(2 - \nu)]}{(\delta - 1)(\gamma - 1)} + (2 - \nu) \left(\frac{\gamma}{\gamma - 1} \right)^{\frac{\nu-1}{\nu-2}} > \frac{\delta[1 - \gamma(2 - \nu)]}{(\delta - 1)(\gamma - 1)} = h_2(0) > 0,$$

$$h_2(1) = \frac{\delta\gamma(\nu - 1)}{(\delta - 1)(\gamma - 1)} > \frac{\gamma(\nu - 1)}{(\delta - 1)(\gamma - 1)} = h_1(1) > 0.$$

So, if we make a line $H(s)$ through $(0, h_1(0))$ and $(1, h_2(1))$, that is,

$$H(s) = \frac{\delta[1 - \gamma(2 - \nu)]}{(\delta - 1)(\gamma - 1)} + (2 - \nu) \left(\frac{\gamma}{\gamma - 1} \right)^{\frac{\nu-1}{\nu-2}} + \left[\frac{\delta}{\delta - 1} - (2 - \nu) \left(\frac{\gamma}{\gamma - 1} \right)^{\frac{\nu-1}{\nu-2}} \right] s,$$

then we have

$$0 \leq h_1(s), h_2(s) \leq H(s), \quad s \in [0, 1].$$

Therefore, for $s \in [0, 1]$,

$$\begin{aligned} & \max_{0 \leq t \leq 1} |G(t, s)| \\ &= \max \{-G(0, s), -G(t^*, s)\} \\ &= \frac{(1 - s)^{\nu-2}}{\Gamma(\nu)} \max \{h_1(s), h_2(s)\} \\ &\leq \frac{(1 - s)^{\nu-2}}{\Gamma(\nu)} H(s) \\ &= \frac{(1 - s)^{\nu-2}}{\Gamma(\nu)(\delta - 1)(\gamma - 1)} \left\{ \delta\gamma(\nu - 1) - \left[\delta(\gamma - 1) - \gamma(2 - \nu)(\delta - 1) \left(\frac{\gamma - 1}{\gamma} \right)^{\frac{1}{2-\nu}} \right] (1 - s) \right\}. \end{aligned}$$

(iii) easily follows by (ii):

$$\begin{aligned} & \int_0^1 |G(t, s)| ds \\ &\leq \int_0^1 \max_{0 \leq t \leq 1} |G(t, s)| ds \\ &\leq \int_0^1 \frac{(1 - s)^{\nu-2}}{\Gamma(\nu)(\delta - 1)(\gamma - 1)} \\ &\quad \times \left\{ \delta\gamma(\nu - 1) - \left[\delta(\gamma - 1) - \gamma(2 - \nu)(\delta - 1) \left(\frac{\gamma - 1}{\gamma} \right)^{\frac{1}{2-\nu}} \right] (1 - s) \right\} ds \\ &= \frac{1}{\Gamma(\nu + 1)(\delta - 1)(\gamma - 1)} \left\{ \delta[1 + \gamma(\nu - 1)] + (2 - \nu)(\delta - 1)\gamma \left(\frac{\gamma - 1}{\gamma} \right)^{\frac{1}{2-\nu}} \right\}. \quad \square \end{aligned}$$

3 Main result

Theorem 3.1 *Suppose the boundary value problem (5) has a nonzero solution $u(t)$.*

(i) *If $\delta \in (0, 1)$ and $\gamma \in (0, 1)$, then*

$$\int_0^1 (1 - s)^{\nu-2} [\gamma(\nu - 1) + (1 - \gamma)(1 - s)] |q(s)| ds > \Gamma(\nu)(1 - \delta)(1 - \gamma);$$

(ii) If $\delta \in (1, +\infty)$ and $\gamma \in (0, 1)$, then

$$\int_0^1 (1-s)^{\nu-2} [\gamma(\nu-1) + (1-\gamma)(1-s)] |q(s)| ds > \frac{\Gamma(\nu)(\delta-1)(1-\gamma)}{\delta};$$

(iii) If $\delta \in (0, 1)$ and $\gamma \in (1, 1 + \frac{(\nu-1)\delta}{2-\nu}]$, then

$$\int_0^1 (1-s)^{\nu-2} [\gamma(\nu-1) - (\gamma-1)(1-s)] |q(s)| ds > \Gamma(\nu)(1-\delta)(\gamma-1);$$

(iv) if $\delta \in (1, +\infty)$ and $\gamma \in (1, \frac{1}{2-\nu}]$, then

$$\begin{aligned} & \int_0^1 (1-s)^{\nu-2} \left\{ \delta\gamma(\nu-1) - \left[\delta(\gamma-1) - \gamma(2-\nu)(\delta-1) \left(\frac{\gamma-1}{\gamma} \right)^{\frac{1}{2-\nu}} \right] (1-s) \right\} \\ & \quad \times |q(s)| ds \\ & > \Gamma(\nu)(\delta-1)(\gamma-1). \end{aligned}$$

Proof Let $u(t)$ be a nonzero solution of the boundary value problem (5). By Lemma 2.1 we have

$$u(t) = \int_0^1 G(t,s)q(s)u(s) ds.$$

Let $m = \max_{t \in [0,1]} |u(t)|$. Then

$$|u(t)| \leq \int_0^1 |G(t,s)| |q(s)| |u(s)| ds \leq m \int_0^1 |G(t,s)| |q(s)| ds.$$

Next, since $|G(t,s)| |q(s)| \leq \max_{0 \leq t \leq 1} |G(t,s)| |q(s)|$, but $|G(t,s)| |q(s)| \not\equiv \max_{0 \leq t \leq 1} |G(t,s)| \times |q(s)|$, we have

$$\int_0^1 |G(t,s)| |q(s)| ds < \int_0^1 \max_{0 \leq t \leq 1} |G(t,s)| |q(s)| ds,$$

which means

$$|u(t)| < m \int_0^1 \max_{0 \leq t \leq 1} |G(t,s)| |q(s)| ds,$$

that is,

$$1 < \int_0^1 \max_{0 \leq t \leq 1} |G(t,s)| |q(s)| ds. \tag{29}$$

Substituting Lemma 2.2(ii), Lemma 2.3(ii), Lemma 2.4(ii), and Lemma 2.5(ii) into (29), we easily get statements (i), (ii), (iii), and (iv) of Theorem 3.1. \square

By Theorem 3.1 we have the following conclusions.

Theorem 3.2

(i) when $\delta \in (0, 1)$ and $\gamma \in (0, 1)$, if

$$\int_0^1 (1-s)^{\nu-2} [\gamma(\nu-1) + (1-\gamma)(1-s)] |q(s)| ds \leq \Gamma(\nu)(1-\delta)(1-\gamma),$$

then the boundary value problem (5) has no nonzero solution.

(ii) when $\delta \in (1, +\infty)$ and $\gamma \in (0, 1)$, if

$$\int_0^1 (1-s)^{\nu-2} [\gamma(\nu-1) + (1-\gamma)(1-s)] |q(s)| ds \leq \frac{\Gamma(\nu)(\delta-1)(1-\gamma)}{\delta},$$

then the boundary value problem (5) has no nonzero solution.

(iii) when $\delta \in (0, 1)$ and $\gamma \in (1, 1 + \frac{(\nu-1)\delta}{2-\nu}]$, if

$$\int_0^1 (1-s)^{\nu-2} [\gamma(\nu-1) - (\gamma-1)(1-s)] |q(s)| ds \leq \Gamma(\nu)(1-\delta)(\gamma-1),$$

then the boundary value problem (5) has no nonzero solution.

(iv) when $\delta \in (1, +\infty)$ and $\gamma \in (1, \frac{1}{2-\nu}]$, if

$$\begin{aligned} & \int_0^1 (1-s)^{\nu-2} \left\{ \delta\gamma(\nu-1) \right. \\ & \quad \left. - \left[\delta(\gamma-1) - \gamma(2-\nu)(\delta-1) \left(\frac{\gamma-1}{\gamma} \right)^{\frac{1}{2-\nu}} \right] (1-s) \right\} |q(s)| ds \\ & \leq \Gamma(\nu)(\delta-1)(\gamma-1), \end{aligned}$$

then the boundary value problem (5) has no nonzero solution.

Now we consider the existence of solutions to the following nonlinear boundary value problem:

$$\begin{cases} {}^C_0\mathcal{D}_t^\nu u(t) + f(t, u(t)) = 0, \\ u(0) = \delta u(1), \quad u'(0) = \gamma u'(1). \end{cases} \tag{30}$$

Theorem 3.3 Let $f : [0, 1] \times R \rightarrow R$ be continuous and satisfy the following Lipschitz condition with Lipschitz constant L :

$$|f(t, u_1) - f(t, u_2)| \leq L|u_1 - u_2| \tag{31}$$

for all $(t, u_1), (t, u_2) \in [0, 1] \times R$. If

$$L < \begin{cases} \frac{\Gamma(\nu+1)(1-\delta)(1-\gamma)}{\gamma^{\nu-1+1}}, & \delta \in (0, 1), \gamma \in (0, 1), \\ \frac{\Gamma(\nu+1)(\delta-1)(1-\gamma)}{\delta^{\gamma\nu+1-\gamma}}, & \delta \in (1, +\infty), \gamma \in (0, 1), \\ \frac{\Gamma(\nu+1)(1-\delta)(\gamma-1)}{\gamma^{\nu-1+1}}, & \delta \in (0, 1), \gamma \in (1, 1 + \frac{\delta(\nu-1)}{2-\nu}], \\ \frac{\Gamma(\nu+1)(\delta-1)(\gamma-1)}{\delta[1+\gamma(\nu-1)]+(\delta-1)\gamma(2-\nu)(\frac{\gamma-1}{\gamma})^{\frac{1}{2-\nu}}}, & \delta \in (1, +\infty), \gamma \in (1, \frac{1}{2-\nu}], \end{cases} \tag{32}$$

then (30) has a unique solution.

Proof Let E be the Banach space $C[0, 1]$ with norm $\|u\| = \max_{t \in [0,1]} |u(t)|$.

By Lemma 2.1, $u \in E$ is a solution of (30) if and only if it satisfies the integral equation

$$u(t) = \int_0^1 G(t, s)f(s, u(s)) ds.$$

Define the operator $T : E \rightarrow E$ by

$$Tu(t) = \int_0^1 G(t, s)f(s, u(s)) ds.$$

Then T is completely continuous. We claim that T has a unique fixed point in E . In fact, for any $u_1, u_2 \in E$, we have

$$\begin{aligned} |Tu_1(t) - Tu_2(t)| &\leq \int_0^1 |G(t, s)| |f(s, u_1(s)) - f(s, u_2(s))| ds \\ &\leq L \int_0^1 |G(t, s)| |u_1(s) - u_2(s)| ds \\ &\leq L \int_0^1 |G(t, s)| ds \|u_1 - u_2\|. \end{aligned} \tag{33}$$

Substituting of Lemma 2.2(iii), Lemma 2.3(iii), Lemma 2.4(iii), and Lemma 2.5(iii) into (33), we conclude that T is a contraction mapping and thus obtain the desired result. \square

4 Conclusion

In this paper, we study a linear fractional differential equation. Firstly, by obtaining the Green’s function we derive a Lyapunov-type inequality for such a boundary value problem. Furthermore, we use the contraction mapping theorem to study the existence of a unique solution for the corresponding nonlinear problem.

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