

RIEMANN-LIOUVILLE FRACTIONAL DIFFERENTIAL EQUATIONS WITH FRACTIONAL BOUNDARY CONDITIONS

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Abstract. In this paper, we study a class of Riemann-Liouville fractional differential equations with fractional boundary conditions. Some new existence results are obtained by applying standard fixed point theorems.

Key Words and Phrases: Riemann-Liouville calculus, fractional differential equations, fractional boundary conditions, fixed point theorems, anti-periodic boundary conditions.

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1. INTRODUCTION

In recent years, boundary value problems of nonlinear fractional differential equations have been studied by many researchers. Fractional differential equations appear naturally in various fields of science and engineering, and constitute an important field of research. As a matter of fact, fractional derivatives provide an excellent tool for the description of memory and hereditary properties of various materials and processes [11, 12]. Some recent work on boundary value problems of fractional order can be found in [1, 2, 3, 4, 5, 6, 7, 8, 10, 16] and the references therein.

In this paper, we study the nonlinear differential equation of fractional order

$$D^\alpha u(t) = f(t, u(t)), \quad t \in [0, T], \quad \alpha \in (1, 2] \quad (1.1)$$

with the boundary conditions of fractional order

$$D^{\alpha-2}u(0^+) = b_0 D^{\alpha-2}u(T^-), \quad (1.2)$$

and

$$D^{\alpha-1}u(0^+) = b_1 D^{\alpha-1}u(T^-), \quad (1.3)$$

where D^α denotes the Riemann-Liouville fractional derivative of order α and $b_0 \neq 1$ and $b_1 \neq 1$.

For $\alpha = 2$, we have the second order problem $u''(t) = f(t, u(t))$, $t \in [0, T]$ with the classical boundary conditions $u(0) = b_0 u(T)$, $u'(0) = b_1 u'(T)$. For $b_0 = b_1 = 0$, we have the initial conditions, $u(0) = 0$ and $u'(0) = 0$. If $b_0 = b_1 = -1$, we get the anti-periodic boundary conditions. The theorems we present include and extend some previous results.

2. PRELIMINARIES

Let us recall some basic definitions [9, 13].

Definition 2.1. *The Riemann-Liouville fractional integral of order $\alpha > 0$ for a continuous function $u : (0, \infty) \rightarrow \mathbb{R}$ is defined as*

$$I^\alpha u(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} u(s) ds,$$

provided the integral exists.

Definition 2.2. *For a function $u : (0, \infty) \rightarrow \mathbb{R}$, the Riemann-Liouville derivative of fractional order $\alpha > 0$, $n = [\alpha] + 1$ ($[\alpha]$ denotes the integer part of the real number α) is defined as*

$$D^\alpha u(t) = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt}\right)^n \int_0^t (t-s)^{n-\alpha-1} u(s) ds = \left(\frac{d}{dt}\right)^n I^{n-\alpha} u(t),$$

provided it exists.

For $\alpha < 0$, we use the convention that $D^\alpha u = I^{-\alpha} u$. Also for $\beta \in [0, \alpha)$, it is valid that $D^\beta I^\alpha u = I^{\alpha-\beta} u$.

We note that for $\lambda > -1$, $\lambda \neq \alpha - 1, \alpha - 2, \dots, \alpha - n$, we have

$$D^\alpha t^\lambda = \frac{\Gamma(\lambda+1)}{\Gamma(\lambda-\alpha+1)} t^{\lambda-\alpha},$$

and

$$D^\alpha t^{\alpha-i} = 0, \quad i = 1, 2, \dots, n.$$

In particular, for the constant function $u(t) = 1$, we obtain

$$D^\alpha 1 = \frac{1}{\Gamma(1-\alpha)} t^{-\alpha}, \quad \alpha \notin \mathbb{N}.$$

For $\alpha \in \mathbb{N}$, we get, of course, $D^\alpha 1 = 0$ due to the poles of the gamma function at the points $0, -1, -2, \dots$.

For $\alpha > 0$, the general solution of the homogeneous equation

$$D^\alpha u(t) = 0$$

in $C(0, T) \cap L(0, T)$ is

$$u(t) = c_0 t^{\alpha-n} + c_1 t^{\alpha-n-1} + \dots + c_{n-2} t^{\alpha-2} + c_{n-1} t^{\alpha-1},$$

where c_i , $i = 1, 2, \dots, n-1$, are arbitrary real constants.

We always have $D^\alpha I^\alpha u = u$, and

$$I^\alpha D^\alpha u(t) = u(t) + c_0 t^{\alpha-n} + c_1 t^{\alpha-n-1} + \dots + c_{n-2} t^{\alpha-2} + c_{n-1} t^{\alpha-1}.$$

3. LINEAR PROBLEM

For $T > 0$, and $\alpha \in (1, 2]$, we consider the linear equation

$$D^\alpha u(t) = \sigma(t), \quad t \in [0, T], \quad (3.1)$$

with the boundary conditions (1.2) and (1.3). The general solution of (3.1) is given by

$$u(t) = c_1 t^{\alpha-1} + c_0 t^{\alpha-2} + I^\alpha \sigma(t) \quad (3.2)$$

with I^α the usual Riemann-Liouville fractional integral of order α .

Using (3.2), we have

$$D^{\alpha-1} u(t) = c_1 \Gamma(\alpha) + I^1 \sigma(t)$$

and imposing the boundary condition (1.3), we get

$$c_1 = \frac{b_1}{(1-b_1)\Gamma(\alpha)} \int_0^T \sigma(s) ds. \quad (3.3)$$

Since $I^{2-\alpha}(t^{\alpha-1}) = \Gamma(\alpha)t$ and $I^{2-\alpha}(t^{\alpha-2}) = \Gamma(\alpha-1)$, therefore, from (3.2), we have

$$D^{\alpha-2} u(t) = c_1 \Gamma(\alpha)t + c_0 \Gamma(\alpha-1) + I^2 \sigma(t). \quad (3.4)$$

Using the boundary condition (1.2) in (3.4), we get

$$c_0 = \frac{b_0}{(1-b_0)\Gamma(\alpha-1)} \left[c_1 \Gamma(\alpha)T + \int_0^T (T-s)\sigma(s) ds \right].$$

Thus,

$$u(t) = \int_0^T G(t, s) \sigma(s) ds, \quad (3.5)$$

where

$$G(t, s) = \begin{cases} \frac{b_1 t^{\alpha-1}}{(1-b_1)\Gamma(\alpha)} + \frac{b_0 t^{\alpha-2}[T - (1-b_1)s]}{(1-b_0)(1-b_1)\Gamma(\alpha-1)} + \frac{1}{\Gamma(\alpha)}(t-s)^{\alpha-1}, & 0 \leq s < t \leq T, \\ \frac{b_1 t^{\alpha-1}}{(1-b_1)\Gamma(\alpha)} + \frac{b_0 t^{\alpha-2}[T - (1-b_1)s]}{(1-b_0)(1-b_1)\Gamma(\alpha-1)}, & 0 \leq t < s \leq T. \end{cases} \quad (3.6)$$

Theorem 3.1. *Let $\alpha \in (1, 2]$ and $b_0, b_1 \neq 1$. The linear problem (3.1) together with the boundary conditions (1.2) and (1.3) has a unique solution for any continuous function σ , given by (3.5).*

3.1. Fractional anti-periodic boundary conditions. We point out that for $b_0, b_1 = -1$, the boundary conditions (1.2) and (1.3) reduce to the boundary conditions of anti-periodic type:

$$D^{\alpha-2} u(0^+) = -D^{\alpha-2} u(T^-) \quad , \quad D^{\alpha-1} u(0^+) = -D^{\alpha-1} u(T^-).$$

In this case the Green's function (3.6) takes the form

$$G(t, s) = \begin{cases} \frac{-t^{\alpha-1}}{2\Gamma(\alpha)} + \frac{t^{\alpha-2}(2s-T)}{4\Gamma(\alpha-1)} + \frac{1}{\Gamma(\alpha)}(t-s)^{\alpha-1} & , 0 \leq s < t \leq T, \\ \frac{-t^{\alpha-1}}{2\Gamma(\alpha)} + \frac{t^{\alpha-2}(2s-T)}{4\Gamma(\alpha-1)} & , 0 \leq t < s \leq T. \end{cases} \quad (3.7)$$

For $\alpha = 2$, we have the problem

$$D^2 u(t) = \sigma(t), \quad t \in [0, T], \quad u(0) = -u(T), \quad u'(0) = -u'(T),$$

whose solution is given by

$$u(t) = \int_0^T G(t, s) \sigma(s) ds$$

with

$$G(t, s) = \begin{cases} \frac{1}{2}(t-s) - \frac{1}{4}T & , 0 \leq s < t \leq T, \\ \frac{1}{2}(s-t) - \frac{1}{4}T & , 0 \leq t < s \leq T. \end{cases} \quad (3.8)$$

Note that it is the Green's function obtained in [15]. Also, when $\alpha \rightarrow 2^-$ in (3.7), we obtain (3.8).

4. NONLINEAR FRACTIONAL BOUNDARY VALUE PROBLEM

Let $C[0, T]$ denote the Banach space of all continuous real valued functions defined on $[0, T]$ with the norm $\|u\| = \sup\{|u(t)| : t \in [0, T]\}$. For $t \in [0, T]$, we define $u_r(t) = t^r u(t)$, $r \geq 0$. Let $C_r[0, T]$ be the space of all functions u such that $u_r \in C[0, T]$ which turn out to be a Banach space when endowed with the norm $\|u\|_r = \sup\{t^r |u(t)| : t \in [0, T]\}$.

If u is a solution of (1.1) and (1.2)-(1.3), then

$$\begin{aligned} u(t) &= \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, u(s)) ds + \frac{b_1 t^{\alpha-1}}{(1-b_1)\Gamma(\alpha)} \int_0^T f(s, u(s)) ds \\ &\quad + \frac{b_0 t^{\alpha-2}}{(1-b_1)(1-b_0)\Gamma(\alpha-1)} \int_0^T (T-(1-b_1)s) f(s, u(s)) ds. \end{aligned} \quad (4.1)$$

Define an operator $\mathcal{P} : C_{2-\alpha}[0, T] \rightarrow C_{2-\alpha}[0, T]$ as

$$\begin{aligned} (\mathcal{P}u)(t) &= \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, u(s)) ds + \frac{b_1 t^{\alpha-1}}{(1-b_1)\Gamma(\alpha)} \int_0^T f(s, u(s)) ds \\ &\quad + \frac{b_0 t^{\alpha-2}}{(1-b_1)(1-b_0)\Gamma(\alpha-1)} \int_0^T (T-(1-b_1)s) f(s, u(s)) ds, t \in [0, T]. \end{aligned}$$

Observe that the problem (1.1) and (1.2)-(1.3) has solutions if and only if the operator equation $\mathcal{P}u = u$ has fixed points.

To prove the existence of solutions, we need the following fixed point theorem.

Theorem 4.1. [14] *Let E be a Banach space. Assume that $T : E \rightarrow E$ be a completely continuous operator and the set $V = \{x \in E \mid x = \mu Tx, 0 < \mu < 1\}$ be bounded. Then T has a fixed point in E .*

Lemma 4.1. *Suppose that $f : [0, T] \times \mathbb{R} \rightarrow \mathbb{R}$ is continuous. Then the operator P is compact.*

Proof. (i) Let \mathbf{B} be a bounded set in $C_{2-\alpha}[0, T]$. Hence \mathbf{B} is bounded on $C[0, T]$ and there exists a constant M such that $|f(t, u(t))| \leq M, \forall u \in \mathbf{B}, t \in [0, T]$. Thus

$$\begin{aligned} t^{2-\alpha}|(\mathcal{P}u)(t)| &\leq \frac{Mt^{2-\alpha}}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} ds + \left| \frac{b_1 Mt}{(1-b_1)\Gamma(\alpha)} \right| \int_0^T ds \\ &\quad + \left| \frac{b_0 M}{(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \int_0^T |T - (1-b_1)s| ds \\ &\leq MT^2 \left(\frac{1}{\Gamma(\alpha+1)} + \left| \frac{b_1}{(1-b_1)\Gamma(\alpha)} \right| + \left| \frac{b_0(1+|b_1|)}{2(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \right), \end{aligned}$$

which implies that

$$\|(\mathcal{P}u)\|_{2-\alpha} \leq MT^2 \left(\frac{1}{\Gamma(\alpha+1)} + \left| \frac{b_1}{(1-b_1)\Gamma(\alpha)} \right| + \left| \frac{b_0(1+|b_1|)}{2(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \right).$$

Hence $\mathcal{P}(\mathbf{B})$ is uniformly bounded.

(ii) For any $t_1, t_2 \in [0, T], u \in \mathbf{B}$, we have

$$\begin{aligned} &|t_1^{2-\alpha}(\mathcal{P}u)(t_1) - t_2^{2-\alpha}(\mathcal{P}u)(t_2)| \\ &= \left| \frac{1}{\Gamma(\alpha)} \int_0^{t_1} \left[t_1^{2-\alpha}(t_1-s)^{\alpha-1} - t_2^{2-\alpha}(t_2-s)^{\alpha-1} \right] f(s, u(s)) ds \right. \\ &\quad \left. - \frac{1}{\Gamma(\alpha)} \int_{t_1}^{t_2} t_2^{2-\alpha}(t_2-s)^{\alpha-1} f(s, u(s)) ds + \frac{b_1(t_1-t_2)}{(1-b_1)\Gamma(\alpha-1)} \int_0^T f(s, u(s)) ds \right| \\ &\leq M \left(\left| \frac{1}{\Gamma(\alpha)} \int_0^{t_1} \left[t_1^{2-\alpha}(t_1-s)^{\alpha-1} - t_2^{2-\alpha}(t_2-s)^{\alpha-1} \right] ds \right. \right. \\ &\quad \left. \left. - \frac{1}{\Gamma(\alpha)} \int_{t_1}^{t_2} t_2^{2-\alpha}(t_2-s)^{\alpha-1} ds \right| + \left| \frac{b_1(t_1-t_2)}{(1-b_1)\Gamma(\alpha-1)} \int_0^T ds \right| \right) \rightarrow 0 \text{ as } t_1 \rightarrow t_2. \end{aligned}$$

Thus $t^{2-\alpha}\mathcal{P}(\mathbf{B})$ and hence $\mathcal{P}(\mathbf{B})$ is equicontinuous. Consequently, the operator \mathcal{P} is compact. This completes the proof.

Theorem 4.2. *Assume that there exists a constant $M > 0$ such that*

$$|f(t, u)| \leq M, \forall t \in [0, T], u \in \mathbb{R}.$$

Then the problem (1.1) and (1.2)-(1.3) has at least one solution in $C_{2-\alpha}[0, T]$.

Proof. Consider the set

$$V = \{u \in \mathbb{R} \mid u = \mu \mathcal{P}u, 0 < \mu < 1\},$$

and show that the set V is bounded. Let $u \in V$, then $u = \mu \mathcal{P}u$, $0 < \mu < 1$. For any $t \in [0, T]$, we have

$$\begin{aligned} |u(t)| &\leq \mu \left[\frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} |f(s, u(s))| ds + \left| \frac{b_1 t^{\alpha-1}}{(1-b_1)\Gamma(\alpha)} \right| \int_0^T |f(s, u(s))| ds \right. \\ &\quad \left. + \left| \frac{b_0 t^{\alpha-2}}{(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \int_0^T |T - (1-b_1)s| |f(s, u(s))| ds \right]. \end{aligned}$$

As in part (i) of Lemma 4.1, we have

$$\|(\mathcal{P}u)\|_{2-\alpha} \leq MT^2 \left(\frac{1}{\Gamma(\alpha+1)} + \left| \frac{b_1}{(1-b_1)\Gamma(\alpha)} \right| + \left| \frac{b_0(1+|b_1|)}{2(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \right).$$

This implies that the set V is bounded independently of $\mu \in (0, 1)$. Using Lemma 4.1 and Theorem 4.1, we obtain that the operator \mathcal{P} has at least a fixed point, which implies that the problem (1.1) and (1.2)-(1.3) has at least one solution.

Theorem 4.3. Assume that there exists a constant $L > 0$ such that

$$|f(t, u) - f(t, v)| \leq L|u - v|, \quad \forall t \in [0, T], \quad u, v \in \mathbb{R}. \quad (4.2)$$

Then the problem (1.1) and (1.2)-(1.3) has a unique solution in $C_{2-\alpha}[0, T]$ if

$$L < \frac{1}{\nu}, \quad (4.3)$$

where

$$\nu = \frac{T^\alpha}{(\alpha-1)} \left[\frac{1}{\Gamma(\alpha)} + \left| \frac{b_1}{(1-b_1)\Gamma(\alpha)} \right| + \left| \frac{b_0(1+(\alpha-1)|b_1|)}{\alpha(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \right].$$

Proof. In view of (4.2), for every $t \in [0, T]$, we have

$$\begin{aligned} &t^{2-\alpha} |(\mathcal{P}u)(t) - (\mathcal{P}v)(t)| \\ &\leq \frac{t^{2-\alpha}}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} |f(s, u(s)) - f(s, v(s))| ds \\ &\quad + \left| \frac{b_1 t}{(1-b_1)\Gamma(\alpha)} \right| \int_0^T |f(s, u(s)) - f(s, v(s))| ds \\ &\quad + \left| \frac{b_0}{(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \int_0^T |T - (1-b_1)s| |f(s, u(s)) - f(s, v(s))| ds \\ &\leq L \left[\frac{t^{2-\alpha}}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} |u(s) - v(s)| ds + \left| \frac{b_1 t}{(1-b_1)\Gamma(\alpha)} \right| \int_0^T |u(s) - v(s)| ds \right. \\ &\quad \left. + \left| \frac{b_0}{(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \int_0^T |T - (1-b_1)s| |u(s) - v(s)| ds \right]. \end{aligned}$$

By the definition of $\|\cdot\|_{2-\alpha}$, we obtain

$$\begin{aligned} & \|(\mathcal{P}u)(t) - (\mathcal{P}v)(t)\|_{2-\alpha} \\ & \leq L \left[\frac{t^{2-\alpha}}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} s^{\alpha-2} ds + \left| \frac{b_1 t}{(1-b_1)\Gamma(\alpha)} \right| \int_0^T s^{\alpha-2} ds \right. \\ & \quad \left. + \left| \frac{b_0}{(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \int_0^T |T - (1-b_1)s| s^{\alpha-2} ds \right] \|u - v\|_{2-\alpha} \\ & \leq \frac{LT^\alpha}{(\alpha-1)} \left[\frac{1}{\Gamma(\alpha)} + \left| \frac{b_1}{(1-b_1)\Gamma(\alpha)} \right| + \left| \frac{b_0(1+(\alpha-1)|b_1|)}{\alpha(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \right] \|u - v\|_{2-\alpha}. \end{aligned}$$

From the above estimate, it follows by the condition (4.3) that the operator \mathcal{P} is a contraction. Hence, by Banach fixed point theorem, we deduce that \mathcal{P} has a unique fixed point which in fact is a unique solution of problem (1.1) and (1.2)-(1.3). This completes the proof.

Example 4.1. Consider the fractional boundary value problem

$$\begin{aligned} D^\alpha x(t) &= \frac{e^{-|\sin x(t)|} [3 \cos 2t + 7 \ln(22 + 5 \cos^2 x(t))]}{4 + \cos x(t)}, \quad 0 < t < T, \\ D^{\alpha-2}u(0^+) &= b_0 D^{\alpha-2}u(T^-), \quad D^{\alpha-1}u(0^+) = b_1 D^{\alpha-1}u(T^-). \end{aligned} \quad (4.4)$$

where $1 < \alpha \leq 2$.

Clearly

$$|f(t, u(t))| = \left| \frac{e^{-|\sin x(t)|} [3 \cos 2t + 7 \ln(22 + 5 \cos^2 x(t))]}{4 + \cos x(t)} \right| \leq 1 + 7 \ln 3 = M.$$

Thus, by Theorem 4.2, the problem (4.4) has at least one solution.

Example 4.2. Consider the following fractional boundary value problem

$$\begin{aligned} D^{\frac{3}{2}}u(t) &= L \left(\sin t + \tan^{-1} u(t) \right), \quad t \in [0, 1], \\ D^{-1/2}u(0^+) &= \frac{1}{2} D^{-1/2}u(1^-), \quad D^{1/2}u(0^+) = -D^{1/2}u(1^-). \end{aligned} \quad (4.5)$$

In this case, $\alpha = 3/2$, $T = 1$, $b_0 = 1/2$, and $b_1 = -1$. Clearly,

$$|f(t, u) - f(t, v)| \leq L |\tan^{-1} u - \tan^{-1} v| \leq L |u - v|.$$

Further,

$$\nu = \frac{T^\alpha}{(\alpha-1)} \left[\frac{1}{\Gamma(\alpha)} + \left| \frac{b_1}{(1-b_1)\Gamma(\alpha)} \right| + \left| \frac{b_0(1+(\alpha-1)|b_1|)}{\alpha(1-b_1)(1-b_0)\Gamma(\alpha-1)} \right| \right] = \frac{7}{\sqrt{\pi}}.$$

With $L < \sqrt{\pi}/7$, all the assumptions of Theorem 4.3 are satisfied. Hence, there exists a unique solution for the fractional boundary value problem (4.5).

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