

Nonlocal problems for the generalized Bagley-Torvik fractional differential equation

Svatoslav Staněk

Workshop on differential equations

Malá Morávka, 28. 5. 2012

Overview

- 1) Introduction
- 2) Preliminaries
- 3) Formulation of our problem
- 4) Operators
- 5) Existence results
- 6) Uniqueness results
- 7) Literature

1. INTRODUCTION

In modelling the motion of a rigid plate immersing in a Newtonian fluid, [Torvik and Bagley \(1984\)](#) considered the fractional differential equation

$$u''(t) + AD^{\frac{3}{2}}u(t) = au(t) + \varphi(t), \quad A, a \in \mathbb{R}, \quad A \neq 0, \quad (1)$$

subject to the initial homogeneous conditions

$$u(0) = 0, \quad u'(0) = 0, \quad (2)$$

where

$$D^{\frac{3}{2}}u(t) = \frac{1}{\Gamma(\frac{1}{2})} \frac{d^2}{dt^2} \int_0^t (t-s)^{-\frac{1}{2}} u(s) ds$$

is the [Riemann-Liouville fractional derivative](#) of order $\frac{3}{2}$.

In the literature equation (1) is called [the Bagley-Torvik equation](#).

Numerical solution of problem (1), (2) was given by [Podlubny \(1999\)](#), analytical solutions by [Kilbas, Srivastava, Trujillo \(2006\)](#), [Ray, Bera \(2005\)](#).

Numerical solutions of the problem

$$u''(t) + A^c D^\alpha u(t) = au(t) + \varphi(t),$$

$$u(0) = y_0, \quad u'(0) = y_1,$$

$${}^c D^\alpha u(t) = \frac{1}{\Gamma(2-\alpha)} \frac{d^2}{dt^2} \int_0^t (t-s)^{1-\alpha} (u(s) - u(0) - u'(0)s) ds, \quad \alpha \in (1, 2),$$

(Caputo fractional derivative of order α)

were discussed for $\alpha = \frac{3}{2}$ by [Cenesiz, Keskin, Kurnaz \(2010\)](#) and by [Diethelm, Ford \(2002\)](#), and by [Edwards, Ford, Simpson \(2002\)](#) for $\alpha \in (1, 2)$. Applying the Adomian decomposition method, analytical solutions of the above problem were obtained by [Deftardar-Gejji, Jafari \(2005\)](#) for $\alpha \in (1, 2)$.

Analytical and numerical solutions of the boundary value problem

$$u''(t) + A^c D^{\frac{3}{2}} u(t) = au(t) + \varphi(t),$$

$$u(0) = y_0, \quad y(T) = y_1.$$

were discussed by [Al-Mdallal, Syam, Anwar \(2010\)](#).

[Wang, Wang \(2010\)](#) investigated general solutions of the equations

$$u''(t) + A^c D^{\frac{3}{2}} u(t) + u(t) = 0, \quad u''(t) + AD^{\frac{3}{2}} u(t) + u(t) = 0,$$

Existence and uniqueness results for the generalized Bagley-Torvik fractional differential equation

$$u''(t) + A {}^c D^\alpha u(t) = f(t, u(t), {}^c D^\mu u(t), u'(t)), \quad A \in \mathbb{R} \setminus \{0\},$$

subject to the boundary conditions

$$u'(0) = 0, \quad u(T) + au'(T) = 0, \quad a \in \mathbb{R},$$

where $\alpha \in (1, 2)$, $\mu \in (0, 1)$, $f \in \text{Car}([0, T] \times \mathbb{R}^3)$ were given by S.S. (2012).

Note that

$${}^c D^\alpha u(t) = \frac{1}{\Gamma(2-\alpha)} \frac{d^2}{dt^2} \int_0^t (t-s)^{1-\alpha} (u(s) - u(0) - u'(0)s) ds, \quad \alpha \in (1, 2),$$

$${}^c D^\mu u(t) = \frac{1}{\Gamma(1-\mu)} \frac{d}{dt} \int_0^t (t-s)^{-\mu} (u(s) - u(0)) ds, \quad \mu \in (0, 1).$$

2. PRELIMINARIES

The Riemann-Liouville fractional integral $I^\gamma v$ of $v : [0, T] \rightarrow \mathbb{R}$ of order $\gamma > 0$ is defined as

$$I^\gamma v(t) = \frac{1}{\Gamma(\gamma)} \int_0^t (t-s)^{\gamma-1} v(s) ds$$

Properties of fractional integral:

- $I^\gamma : C[0, T] \rightarrow C[0, T]$, $I^\gamma : L^1[0, T] \rightarrow L^1[0, T]$, $\gamma \in (0, 1)$,
- $I^\gamma : AC[0, 1] \rightarrow AC[0, 1]$, $\gamma \in (0, 1)$,
- $I^\gamma : L^1[0, T] \rightarrow AC[0, T]$, $\gamma \in [1, 2)$,
- $I^\beta I^\gamma v(t) = I^{\beta+\gamma} v(t)$ for $t \in [0, T]$, where $v \in L^1[0, T]$, $\beta, \gamma > 0$, $\beta + \gamma \geq 1$
(semigroup property)
- $\frac{d}{dt} I^{\gamma+1} v(t) = I^\gamma v(t)$ for a.e. $t \in [0, T]$, where $v \in L^1[0, T]$ and $\gamma > 0$.

LEMMA 1. Let $w \in C[0, 1]$, $b \in C^1[0, T]$, $\alpha \in (1, 2)$ and let $\varphi_1 \in AC[0, 1]$ be such that $\varphi_1(0) = 0$. Suppose that

$$w(t) = b(t)I^{2-\alpha}w(t) + \varphi_1(t) \quad \text{for } t \in [0, 1].$$

Then for each $n \in \mathbb{N}$ there exists $\varphi_n \in AC[0, 1]$ such that $\varphi_n(0) = 0$ and the equality

$$w(t) = b^n(t)I^{n(2-\alpha)}w(t) + \varphi_n(t) \quad \text{for } t \in [0, 1]$$

holds.

COROLLARY. Let the assumptions of Lemma 1 hold. Then $w \in AC[0, 1]$.

Proof. Choose $n \in \mathbb{N}$ such that $n(2 - \alpha) > 2$. Then $I^{n(2-\alpha)}w = I^1I^{n(2-\alpha)-1}w \in C^1[0, 1]$.

Since $w(t) = \underbrace{b^n(t)I^{n(2-\alpha)}w(t)}_{C^1[0, T]} + \underbrace{\varphi_n(t)}_{AC[0, T]}$ for $t \in [0, 1]$, we have $w \in AC[0, 1]$.

The following result is a **generalization of the Gronwall lemma** for integrals with singular kernels ([Henry \(1989\)](#)).

LEMMA 2. *Let $0 < \gamma < 1$, $b \in L^1[0, T]$ be nonnegative and let K be a positive constant. Suppose $w \in L^1[0, T]$ is nonnegative and*

$$w(t) \leq b(t) + K \int_0^t (t-s)^{\gamma-1} w(s) ds \quad \text{for a.e. } t \in [0, T].$$

Then

$$w(t) \leq b(t) + LK \int_0^t (t-s)^{\gamma-1} b(s) ds \quad \text{for a.e. } t \in [0, T],$$

where $L = L(\gamma)$ is a positive constant.

$$L = K\Gamma(\gamma)E_{\gamma\gamma}(K\Gamma(\gamma)\max\{1, T\}),$$

$$E_{\beta\gamma}(x) = \sum_{n=0}^{\infty} \frac{x^n}{\Gamma(n\beta + \gamma)} \quad \text{Mittag-Leffler function}$$

Fractional derivatives

The Caputo fractional derivative ${}^c D^\beta v$ of order $\beta > 0$, $\beta \notin \mathbb{N}$, of $x : [0, T] \rightarrow \mathbb{R}$ is defined by

$${}^c D^\beta x(t) = \frac{1}{\Gamma(n - \beta)} \frac{d^n}{dt^n} \int_0^t (t - s)^{n - \beta - 1} \left(x(s) - \sum_{k=0}^{n-1} \frac{x^{(k)}(0)}{k!} s^k \right) ds,$$

where $n = [\beta] + 1$ and where $[\beta]$ means the integral part of β .

The Riemann-Liouville fractional derivative $D^\beta v$ of $v : [0, T] \rightarrow \mathbb{R}$ of order $\beta > 0$ is given by

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

where $n = [\beta] + 1$.

3. FORMULATION OF OUR PROBLEM

Let \mathcal{A} be the set of functionals $\phi : C[0, 1] \rightarrow \mathbb{R}$ which are

(i) continuous,

(ii) $\lim_{c \in \mathbb{R}, c \rightarrow \pm\infty} \phi(c) = \pm\infty$,

(We identify the set of constant functions on $[0, 1]$ with \mathbb{R})

(iii) there exists a positive constant $L = L(\phi)$ such that

$$x \in C[0, 1], |x(t)| > L \text{ for } t \in [0, 1] \Rightarrow \phi(x) \neq 0.$$

($\phi \in \mathcal{A}$, $\phi(x) = 0$ for some $x \in C[0, 1] \Rightarrow \exists \xi \in [0, 1] : |x(\xi)| \leq L$)

EXAMPLE. Let $p, g_j \in C(\mathbb{R})$, p be bounded, $\lim_{v \rightarrow \pm\infty} g_j(v) = \pm\infty$, $j = 0, 1, \dots, n$, and let $0 \leq t_1 < t_2 < \dots < t_n \leq 1$. Then the functionals

$$\begin{aligned} \phi_1(x) &= g_0 \left(\max_{t \in [0, 1]} x(t) \right), & \phi_2(x) &= g_0 \left(\min_{t \in [0, 1]} x(t) \right), \\ \phi_3(x) &= p(\|x\|) + \int_0^1 g_0(x(t)) dt, & \phi_4(x) &= \sum_{j=1}^n g_j(x(t_j)) \end{aligned}$$

belong to the set \mathcal{A} .

LEMMA 3. *Let $\phi \in \mathcal{A}$. Then there exists a positive constant $L = L(\phi)$ such that the estimate $|c| < L$ holds for each $\lambda > 0$ and each solution $c \in \mathbb{R}$ of the equation*

$$\lambda\phi(c) - \phi(-c) = 0.$$

We investigate the Bagley-Torvik fractional functional differential equation

$$u''(t) + a(t) {}^c D^\alpha u(t) = (Fu)(t) \quad (3)$$

together with the nonlocal boundary conditions

$$u'(0) = 0, \quad \phi(u) = 0, \quad (\phi \in \mathcal{A}). \quad (4)$$

Here $\alpha \in (1, 2)$, ${}^c D$ is the Caputo fractional derivative, $a \in C^1[0, 1]$ and $F : C^1[0, 1] \rightarrow L^1[0, 1]$ is continuous.

Note that

$${}^c D^\alpha u(t) = \frac{1}{\Gamma(2-\alpha)} \frac{d^2}{dt^2} \int_0^t (t-s)^{1-\alpha} (u(s) - u(0) - u'(0)s) ds, \quad \alpha \in (1, 2)$$

We say that a function $u \in AC^1[0, 1]$ is a *solution of problem (3), (4)* if u satisfies (4) and (3) holds for a.e. $t \in [0, 1]$.

We work with the following conditions on the function a and the operator F in (3).

(H_1) $a \in C^1[0, 1]$ and $a(t) \neq 0$ for $t \in [0, 1]$,

(H_2) $F : C^1[0, 1] \rightarrow L^1[0, 1]$ is continuous and for a.e. $t \in [0, 1]$ and all $x \in C^1[0, 1]$, the estimate

$$|(Fx)(t)| \leq \varphi(t)\omega(\|x\| + \|x'\|)$$

holds, where $\varphi \in L^1[0, 1]$ and $\omega \in C[0, \infty)$ are nonnegative, ω is nondecreasing and

$$\lim_{v \rightarrow \infty} \frac{\omega(v)}{v} = 0.$$

4. OPERATORS

In order to prove the solvability of problem (3), (4), we define an operator \mathcal{F} acting on $[0, 1] \times C^1[0, 1] \times \mathbb{R}$ by the formula

$$\mathcal{F}(\lambda, x, c) = (\mathcal{F}_1(\lambda, x, c), \mathcal{F}_2(x, c)),$$

where

$$\begin{aligned}\mathcal{F}_1(\lambda, x, c)(t) &= c + \int_0^t (\mathcal{Q}x)(s) ds + \lambda \int_0^t (t-s)(F_x)(s) ds, \\ \mathcal{F}_2(x, c) &= c - \phi(x),\end{aligned}$$

and

$$(\mathcal{Q}x)(t) = -a(t)I^{2-\alpha}x'(t) + \int_0^t a'(s)I^{2-\alpha}x'(s) ds. \quad (5)$$

Here the function a and the operator F are from equation (3) and $\phi \in \mathcal{A}$ is from the boundary conditions (4)

Properties of \mathcal{Q} , \mathcal{F}_1 and \mathcal{F}_2

- Let (H_1) hold. Then $\mathcal{Q} : C^1[0, 1] \rightarrow C[0, 1]$ and \mathcal{Q} is completely continuous.
- Let (H_1) and (H_2) hold. Then $\mathcal{F}_1 : [0, 1] \times C^1[0, 1] \times \mathbb{R} \rightarrow C^1[0, 1]$ and \mathcal{F}_1 is completely continuous.
- Let $\phi \in \mathcal{A}$. Then $\mathcal{F}_2 : C^1[0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$ and \mathcal{F}_2 is completely continuous.

$$\begin{aligned}\mathcal{F}_1(\lambda, x, c)(t) &= c + \int_0^t (\mathcal{Q}x)(s) ds + \lambda \int_0^t (t-s)(Fx)(s) ds, \\ \mathcal{F}_2(x, c) &= c - \phi(x), \\ (\mathcal{Q}x)(t) &= -a(t)I^{2-\alpha}x'(t) + \int_0^t a'(s)I^{2-\alpha}x'(s) ds.\end{aligned}$$

LEMMA 4. Let (H_1) and (H_2) hold. Then

- (a) $\mathcal{F} : [0, 1] \times C^1[0, 1] \times \mathbb{R} \rightarrow C^1[0, 1] \times \mathbb{R}$ and \mathcal{F} is completely continuous,
(b) if (x, c) is a fixed point of $\mathcal{F}(1, \cdot, \cdot)$, then x is a solution of problem (3), (4) and $c = x(0)$.

Proof.

- (b) Let (x, c) be a fixed point of $\mathcal{F}(1, \cdot, \cdot)$. Then $x \in C^1[0, 1]$,

$$x(t) = c + \int_0^t (\mathcal{Q}x)(s) ds + \int_0^t (t-s)(Fx)(s) ds, \quad t \in [0, 1], \quad (6)$$

and $\phi(x) = 0$. Differentiating (6) gives

$$x'(t) = -a(t)I^{2-\alpha}x'(t) + \int_0^t a'(s)I^{2-\alpha}x'(s) ds + \int_0^t (Fx)(s) ds, \quad t \in [0, 1]. \quad (7)$$

Therefore, $x'(0) = 0$, and so x satisfies the boundary conditions (4). Since $\int_0^t a'(s)I^{2-\alpha}x'(s) ds \in C^1[0, 1]$ and $\int_0^t (Fx)(s) ds \in AC[0, 1]$, (7) shows that

$$x'(t) = -a(t)I^{2-\alpha}x'(t) + \psi(t), \quad t \in [0, 1],$$

where $\psi \in AC[0, 1]$ and $\psi(0) = 0$. Hence, by Corollary, $x' \in AC[0, 1]$. It follows from the R.-L. fractional integrals that $I^{2-\alpha}x' \in AC[0, 1]$.

Next we have

$$\begin{aligned} \frac{d}{dt} \left[\frac{1}{a(t)} \left(-x'(t) + \int_0^t a'(s) I^{2-\alpha} x'(s) ds + \int_0^t (F_x)(s) ds \right) \right] \\ = \frac{(F_x)(t) - x''(t)}{a(t)} \in L^1[0, 1] \text{ for a.e. } t \in [0, 1]. \end{aligned}$$

Since, by (7), the equality

$$I^{2-\alpha} x'(t) = \frac{1}{a(t)} \left(-x'(t) + \int_0^t a'(s) I^{2-\alpha} x'(s) ds + \int_0^t (F_x)(s) ds \right)$$

holds for $t \in [0, 1]$, we have

$$\frac{d}{dt} I^{2-\alpha} x'(t) = \frac{(F_x)(t) - x''(t)}{a(t)} \text{ for a.e. } t \in [0, 1].$$

Consequently,

$$x''(t) + \underbrace{a(t) \frac{d}{dt} I^{2-\alpha} x'(t)}_{{}^c D^\alpha x(t)} = (F_x)(t) \text{ for a.e. } t \in [0, 1].$$

Since $I^{2-\alpha}x'(t) = I^{3-\alpha}x''(t) = I^1I^{2-\alpha}x''(t)$, we have $\frac{d}{dt}I^{2-\alpha}x'(t) = I^{2-\alpha}x''(t)$ a.e. on $[0, 1]$. Since $x'' \in L^1[0, 1]$, it follows that ${}^cD^\alpha x(t) = I^{2-\alpha}x''(t)$ for a.e. $t \in [0, 1]$. Hence $\frac{d}{dt}I^{2-\alpha}x'(t) = {}^cD^\alpha x(t)$ a.e. on $[0, 1]$, and therefore x is a solution of (3). As a result x is a solution of problem (3), (4), and (6) gives $c = x(0)$.

LEMMA 5. *Let (H_1) and (H_2) hold. Then there exists a positive constant S such that for each $\lambda \in [0, 1]$ and each fixed point (x, c) of the operator $\mathcal{F}(\lambda, \cdot, \cdot)$ the estimate*

$$\|x\| < S, \quad \|x'\| < S, \quad |c| < S$$

holds.

5. EXISTENCE RESULTS

We need the following result (Deimling (1985)).

LEMMA 6. *Let X be a Banach space and let $\Omega \subset X$ be open bounded and symmetric with respect to $0 \in \Omega$. Let $\mathcal{F} : \overline{\Omega} \rightarrow X$ be a compact operator and $\mathcal{G} = \mathcal{I} - \mathcal{F}$, where \mathcal{I} is the identical operator on X . If $x \neq \mathcal{F}x$ for $x \in \partial\Omega$ and $\mathcal{G}(-x) \neq \lambda\mathcal{G}(x)$ on $\partial\Omega$ for all $\lambda \geq 1$, then $\deg(\mathcal{I} - \mathcal{F}, \Omega, 0) \neq 0$.*

THEOREM 1. Let (H_1) and (H_2) hold. Then problem (3), (4) has at least one solution.

Proof. We have to show that $\mathcal{F}(1, \cdot, \cdot)$ has a fixed point (x, c) . Then x is a solution of problem (3), (4) and $c = x(0)$. Let S be a positive constant from Lemma 5 and let $L = L(\phi)$ be from Lemma 3 (note that $|c| < L$ holds for each $\lambda > 0$ and each solution $c \in \mathbb{R}$ of $\lambda\phi(c) - \phi(-c) = 0$). Let $W = \max\{S, L\}$ and

$$\Omega = \{(x, c) \in C^1[0, 1] \times \mathbb{R} : \|x\| < W, \|x'\| < W, |c| < W\}.$$

We prove by Lemma 6 that $\deg\{\mathcal{I} - \mathcal{F}(0, \cdot, \cdot), \Omega, 0\} \neq 0$, where \mathcal{I} is the identical operator on $C^1[0, 1] \times \mathbb{R}$. Note that

$$\mathcal{G}(x, c) = (x, c) - \mathcal{F}(0, x, c) = \left(x(t) - c - \int_0^t (Qx)(s) ds, \phi(x) \right).$$

Let (x, c) be a fixed point of $\mathcal{F}(\lambda, \cdot, \cdot)$ for some $\lambda \in [0, 1]$. Then, by Lemma 5, $(x, c) \notin \partial\Omega$, and therefore, by the homotopy property,

$\deg(\mathcal{I} - \mathcal{F}(1, \cdot, \cdot), \Omega, 0) = \deg(\mathcal{I} - \mathcal{F}(0, \cdot, \cdot), \Omega, 0)$. Hence $\deg(\mathcal{I} - \mathcal{F}(1, \cdot, \cdot), \Omega, 0) \neq 0$.

The last relation implies that $\mathcal{F}(1, \cdot, \cdot), \Omega, 0$ has a fixed point.

EXAMPLE. Let $\varphi_1, \varphi_2 \in L^1[0, 1]$, $h \in C[0, \infty)$, $p \in C(\mathbb{R})$, $\lim_{\nu \rightarrow \infty} \frac{h(\nu)}{\nu} = 0$ and $\lim_{|\nu| \rightarrow \infty} \frac{p(\nu)}{\nu} = 0$. Define an operator $F : C^1[0, 1] \rightarrow L^1[0, 1]$ by

$$(Fx)(t) = \varphi_1(t) \left(h(\|x'\|) + \int_0^t p(x(s)) ds \right) + \varphi_2(t).$$

Then F satisfies condition (H_2) . To check it we take $\varphi(t) = |\varphi_1(t)| + |\varphi_2(t)|$ and $\omega(\nu) = \tilde{h}(\nu) + \tilde{p}(\nu)$, where $\tilde{h}(\nu) = \max\{h(\nu) : 0 \leq \nu \leq \nu\}$, $\tilde{p}(\nu) = \max\{p(\nu) : |\nu| \leq \nu\}$, $\nu \in [0, \infty)$.

The special case of (3) is the fractional differential equation

$$u''(t) + a(t) {}^c D^\alpha u(t) = f(t, u(t), {}^c D^\gamma u(t), u'(t)), \quad (8)$$

where $\alpha \in (1, 2)$, $\gamma \in (0, 1)$ and f satisfies the condition

(H₃) $f \in \text{Car}([0, 1] \times \mathbb{R}^3)$ and for a.e. $t \in [0, 1]$ and all $(x, y, z) \in \mathbb{R}^3$ the estimate

$$|f(t, x, y, z)| \leq \varphi(t) \rho(|x| + |y| + |z|)$$

holds, where $\varphi \in L^1[0, 1]$ and $\rho \in C[0, \infty)$ are nonnegative, ρ is nondecreasing and $\lim_{v \rightarrow \infty} \frac{\rho(v)}{v} = 0$.

The following theorem gives an existence result for problem (8), (4).

THEOREM 2. *Let (H_1) and (H_3) hold. Then problem (8), (4) has at least one solution.*

Proof. Let F be an operator acting on $C^1[0, 1]$ and given by

$$(Fx)(t) = f(t, x(t), {}^cD^\gamma x(t), x'(t)).$$

F satisfies condition (H_2) for $\omega(v) = \rho \left(\frac{2v}{\Gamma(2-\gamma)} \right)$. The solvability of problem (8), (4) follows from Theorem 1.

6. UNIQUENESS RESULTS

Let \mathcal{B} be the set all functionals $\phi : C[0, 1] \rightarrow \mathbb{R}$ which are

- (i) continuous,
- (ii) increasing, that is,

$$x, y \in C[0, 1] \quad x(t) < y(t) \text{ for } t \in [0, 1] \Rightarrow \phi(x) < \phi(y).$$

EXAMPLE. Let $g_j \in C(\mathbb{R})$ be increasing ($j = 0, 1, \dots, n$), and let $0 \leq t_0 \leq t_1 < \dots < t_n \leq 1$. Then the functionals

$$\begin{aligned} \phi_1(x) &= g_0 \left(\max_{t \in [0, 1]} x(t) \right), & \phi_2(x) &= g_0 \left(\min_{t \in [0, 1]} x(t) \right), \\ \phi_3(x) &= \int_0^1 g_0(x(t)) dt, & \phi_4(x) &= \sum_{j=1}^n g_j(x(t_j)) \end{aligned}$$

belong to \mathcal{B} .

We discuss equation (8), where $f(t, x, y, z) = \varphi(t)p(t, x, y, z)$, that is, the equation

$$u''(t) + a(t) {}^C D^\alpha u(t) = \varphi(t)p(t, u(t), {}^C D^\gamma u(t), u'(t)), \quad (9)$$

where $\alpha \in (1, 2)$, $\gamma \in (0, 1)$. Together with (9) the boundary conditions

$$u'(0) = 0, \quad \phi(u) = 0, \quad (\phi \in \mathcal{B}) \quad (10)$$

and

$$u'(0) = 0, \quad \phi(u) = 0, \quad (\phi \in \mathcal{A} \cap \mathcal{B}) \quad (11)$$

equation are investigated.

$$u''(t) + a(t) {}^c D^\alpha u(t) = \varphi(t) p(t, u(t), {}^c D^\gamma u(t), u'(t))$$

THEOREM 3. *Let*

- (S₁) $a \in C^1[0, 1]$, $\varphi \in L^1[0, 1]$ are such that $a < 0$, $a' \geq 0$ on $[0, 1]$ and $\varphi > 0$ a.e. on $[0, 1]$,
- (S₂) $p \in C([0, 1] \times \mathbb{R}^3)$ and $p(t, x, y, z)$ is increasing in the variable x and nondecreasing in the variables y and z ,
- (S₃) there exists $\kappa > 0$ such that for each $\rho \in \mathbb{R}$ the estimate

$$|p(t, \rho + x_1, y_1, z_1) - p(t, \rho + x_2, y_2, z_2)| \leq k_\rho (|x_1 - x_2| + |y_1 - y_2| + |z_1 - z_2|)$$

holds for $x_j, y_j, z_j \in [-\kappa, \kappa]$, where $k_\rho \in C[0, 6\kappa]$, k_ρ is nondecreasing and

$$\limsup_{v \rightarrow 0^+} \frac{k_\rho(v)}{v} < \infty,$$

hold. Then problem (9), (10) has at most one solution.

EXAMPLE. Let $q_1 \in C^1(\mathbb{R})$, $q_2, q_3 \in C(\mathbb{R}) \cap C^1[-1, 1]$, q_1 be increasing and q_2, q_3 be nondecreasing. Let $p_j \in C([0, 1] \times \mathbb{R}^2)$ ($j = 1, 2, 3$) be positive and bounded. Then the function

$$p(t, x, y, z) = p_1(t, y, z)q_1(x) + p_2(t, x, z)q_2(y) + p_3(t, x, y)q_3(z)$$

satisfies conditions (S_2) and (S_3) with $\kappa = 1$.

THEOREM 4. Let $(S_1) - (S_3)$ and (S_4) for $t \in [0, 1]$ and $(x, y, z) \in \mathbb{R}^3$ the estimate

$$|p(t, x, y, z)| \leq h(|x| + |y| + |z|)$$

is fulfilled, where $h \in C[0, \infty)$, h is nondecreasing and

$$\lim_{v \rightarrow \infty} \frac{h(v)}{v} = 0.$$

hold. Then problem (9), (11) has a unique solution.

EXAMPLE. Let $q_1 \in C^1(\mathbb{R})$, $q_2, q_3 \in C(\mathbb{R}) \cap C^1[-1, 1]$, q_1 be increasing and q_2, q_3 be nondecreasing. Let $p_j \in C([0, 1] \times \mathbb{R}^2)$ ($j = 1, 2, 3$) be positive and bounded. Besides, $\lim_{v \rightarrow \infty} \frac{1}{v} \max\{|q_j(-v)|, |q_j(v)|\} = 0$ for $j = 1, 2, 3$. Then the function

$$p(t, x, y, z) = p_1(t, y, z)q_1(x) + p_2(t, x, z)q_2(y) + p_3(t, x, y)q_3(z)$$

satisfies conditions $(S_2) - (S_4)$.



P.J. Torvik and R.L. Bagley, *On the appearance of the fractional derivative in the behavior of real materials*, ASME J. Appl. Mech. **51**(1984), 294–298.



I. Podlubny, *Fractional Differential Equations*, in: Mathematics in Science and Engineering, vol 198, Academic Press, San Diego, 1999.



M.A.Z. Raja, J.A.Khan, I.M. Qureshi, *Solution of fractional order system of Bagley-Torvik equation using evolutionary computational intelligence*, Mathematical Problem in Engineering, Vol. 2011, Article ID 675075, doi:10.1155/2011/675075.



A.A. Kilbas, H.M. Srivastava and J.J. Trujillo, *Theory and Applications of Fractional Differential Equations*, Elsevier B.V., Amsterdam, The Netherlands, 2006.








S. Saha Ray and R.K. Bera, *Analytical solution of the Bagley Torvik equation by Adomian decomposition method*, Appl. Math. Comp. **168**(2005), 398–410.



Y. Çenesiz, Y. Keskin and A. Kurnaz, *The solution of the Bagley-Torvik equation with the generalized Taylor collocation method*, J. Franklin Institute **347**(2010), 452–466.



V. Daftardar-Gejji and H. Jafari, *Adomian decomposition: a tool for solving a system of fractional differential equations*, J. Math. Anal. Appl. **301**(2005), 508–518.

-  K. Diethelm and N.J. Ford, *Numerical solution of the Bagley-Torvik equation*, BIT 42, No. 3 (2002), 490–507.
-  J.T. Edwards, N.J. Ford and A.C. Simpson, *The numerical solution of linear multi-term fractional differential equations: systems of equations*, J. Comput. Appl. Math. **148**(2002), 401–418.
-  Z.H. Wang and X. Wang, *General solution of the Bagley-Torvik equation with fractional-order derivative*, Commun. Nonlinear Sci. Numer. Simul. **15**(2010), 1279–1285.
-  Q.M. Al-Mdallal, M.I. Syam and M.N. Anwar, *A collocation-shooting method for solving fractional boundary value problems*, Commun. Nonlinear Sci. Numer. Simul. **15**(2010), 3814–3822.
-  K. Diethelm, *The Analysis of Fractional Differential Equations*, Lectures Notes in Mathematics, Springer Berlin 2010.



M. Coputo, *Linear models of dissipation whose Q is almost frequency independent II*, Geophys. J. Royal Astr. Soc., **13**(1967), 529–539; Reprinted in: Fract. Calc. Appl. Anal. 11, No 1 (2008), 3–14.



K. Deimling, *Nonlinear Functional Analysis*, Springer Berlin Heidelberg, 1985.



D. Henry, *Geometric Theory of Semilinear Parabolic Equations*, Lectures Notes in Math., vol. 840, Springer, New York/Berlin, 1989.



S. Staněk, *Two-point boundary value problems for the generalized Bagley-Torvik fractional differential equation*, Central European Journal of Mathematics, in press.