

Research Article

Monotone Iterative Technique for Fractional Evolution Equations in Banach Spaces

Jia Mu

Department of Mathematics, Northwest Normal University, Lanzhou, Gansu 730000, China

Correspondence should be addressed to Jia Mu, mujia88@163.com

Received 7 June 2011; Accepted 3 July 2011

Academic Editor: Elsayed M. E. Zayed

Copyright © 2011 Jia Mu. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

We investigate the initial value problem for a class of fractional evolution equations in a Banach space. Under some monotone conditions and noncompactness measure conditions of the nonlinearity, the well-known monotone iterative technique is then extended for fractional evolution equations which provides computable monotone sequences that converge to the extremal solutions in a sector generated by upper and lower solutions. An example to illustrate the applications of the main results is given.

1. Introduction

In this paper, we use the monotone iterative technique to investigate the existence and uniqueness of mild solutions of the fractional evolution equation in an ordered Banach space X ,

$$\begin{aligned} D^\alpha u(t) + Au(t) &= f(t, u(t)), \quad t \in I, \\ u(0) &= x_0 \in X, \end{aligned} \tag{1.1}$$

where D^α is the Caputo fractional derivative of order $0 < \alpha < 1$, $I = [0, T]$, $A : D(A) \subset X \rightarrow X$ is a linear closed densely defined operator, $-A$ is the infinitesimal generator of an analytic semigroup of uniformly bounded linear operators $T(t)$ ($t \geq 0$), and $f : I \times X \rightarrow X$ is continuous.

The origin of fractional calculus (i.e., calculus of integrals and derivatives of any arbitrary real or complex order) goes back to Newton and Leibnitz in the seventeenth century. We observe that the fractional order can be complex in viewpoint of pure mathematics, and there is much interest in developing the theoretical analysis and numerical methods to fractional equations, because they have recently proved to be valuable in various fields such as physics, chemistry, aerodynamics, viscoelasticity, porous media, electrodynamics

of complex medium, electrochemistry, control, and electromagnetic. For instance, fractional calculus concepts have been used in the modeling of transmission lines [1], neurons [2], viscoelastic materials [3], and electrical capacitors [4–6]. References [5, 6] used modified Riemann-Liouville fractional derivatives (Jumarie’s fractional derivatives) and proposed the method of fractional complex transform to find exact solutions which are much needed in engineering applications. Other examples from fractional-order dynamics can be found in [7, 8] and the references therein.

Fractional evolution equations are evolution equations where the integer derivative with respect to time is replaced by a derivative of any order. In recent years, fractional evolution equations have attracted increasing attention, see [9–23]. A strong motivation for investigating the Cauchy problem (1.1) comes from physics. For example, fractional diffusion equations are abstract partial differential equations that involve fractional derivatives in space and time. The main physical purpose for investigating these type of equations is to describe phenomena of anomalous diffusion appearing in transport processes and disordered systems. The time fractional diffusion equation is obtained from the standard diffusion equation by replacing the first-order time derivative with a fractional derivative of order $\alpha \in (0, 1)$, namely,

$$\partial_t^\alpha u(y, t) = Au(y, t), \quad t \geq 0, \quad y \in R, \quad (1.2)$$

where A may be linear fractional partial differential operator. For fractional diffusion equations, we can see [24–26] and the references therein.

It is well known that the method of monotone iterative technique has been proved to be an effective and a flexible mechanism. It yields monotone sequences of lower and upper approximate solutions that converge to the minimal and maximal solutions between the lower and upper solutions. Early on, Du and Lakshmikantham [27] established a monotone iterative method for an initial value problem for ordinary differential equation. Later on, many papers used the monotone iterative technique to establish existence and comparison results for nonlinear problems. For evolution equations of integer order ($\alpha = 1$), Li [28–32] and Yang [33] used this method, in which positive C_0 -semigroup plays an important role. Recently, there have been some papers which deal with the existence of the solutions of initial value problems or boundary value problems for fractional ordinary differential equations by using this method, see [34–43].

However, when many partial differential equations involving time-variable t turn to evolution equations in Banach spaces, they always generate an unbounded closed operator term A , such as (1.2). A is corresponding to linear partial differential operator with certain boundary conditions. In this case, the results in [34–43] are not suitable. To the best of the authors’ knowledge, no results yet exist for the fractional evolution equations involving a closed operator term by using the monotone iterative technique. The approach via fractional differential inequalities is clearly better suited as in the case of classical results of differential equations, and therefore this paper choose to proceed in that setup.

If $-A$ is the infinitesimal generator of an analytic semigroup in a Banach space, then $-(A + qI)$ generates a uniformly bounded analytic semigroup for $q > 0$ large enough. This allows us to reduce the general case in which $-A$ is the infinitesimal generator of an analytic semigroup to the case in which the semigroup is uniformly bounded. Hence, for convenience, throughout this paper, we suppose that $-A$ is the infinitesimal generator of an analytic semigroup of uniformly bounded linear operators $T(t)$ ($t \geq 0$).

Our contribution in this work is to establish the monotone iterative technique for the fractional evolution (1.1). Under some monotone conditions and noncompactness measure conditions of nonlinearity f , which are analogous to those in Li and liu [44], Li [28–32], Chen and li [45], Chen [46], and Yang [33, 47], we obtain results on the existence and uniqueness of mild solutions of the problem (1.1). In this paper, positive semigroup also plays an important role. At last, to illustrate our main results, we examine sufficient conditions for the main results to a fractional partial differential diffusion equation.

2. Preliminaries

In this section, we introduce notations, definitions, and preliminary facts which are used throughout this paper.

Definition 2.1 (see [7]). The Riemann-Liouville fractional integral of order $\alpha > 0$ with the lower limit zero, of function $f \in L_1(\mathbb{R}^+)$, is defined as

$$I^\alpha f(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s) ds, \quad (2.1)$$

where $\Gamma(\cdot)$ is the Euler gamma function.

Definition 2.2 (see [7]). The Caputo fractional derivative of order $\alpha > 0$ with the lower limit zero, $n-1 < \alpha < n$, is defined as

$$D^\alpha f(t) = \frac{1}{\Gamma(n-\alpha)} \int_0^t (t-s)^{n-\alpha-1} f^{(n)}(s) ds, \quad (2.2)$$

where the function $f(t)$ has absolutely continuous derivatives up to order $n-1$. If $0 < \alpha < 1$, then

$$D^\alpha f(t) = \frac{1}{\Gamma(1-\alpha)} \int_0^t \frac{f'(s)}{(t-s)^\alpha} ds. \quad (2.3)$$

If f is an abstract function with values in X , then the integrals and derivatives which appear in (2.1) and (2.2) are taken in Bochner's sense.

Proposition 2.3. For $\alpha, \beta > 0$ and f as a suitable function (for instance, [7]), one has

- (i) $I^\alpha I^\beta f(t) = I^{\alpha+\beta} f(t)$
- (ii) $I^\alpha I^\beta f(t) = I^\beta I^\alpha f(t)$
- (iii) $I^\alpha (f(t) + g(t)) = I^\alpha f(t) + I^\alpha g(t)$
- (iv) $I^\alpha D^\alpha f(t) = f(t) - f(0), \quad 0 < \alpha < 1$
- (v) $D^\alpha I^\alpha f(t) = f(t)$
- (vi) $D^\alpha D^\beta f(t) \neq D^{\alpha+\beta} f(t)$
- (vii) $D^\alpha D^\beta f(t) \neq D^\beta D^\alpha f(t),$
- (viii) $D^\alpha C = 0, C$ is a constant.

We observe from the above that the Caputo fractional differential operators possess neither semigroup nor commutative properties, which are inherent to the derivatives on integer order. For basic facts about fractional integrals and fractional derivatives, one can refer to the books [7, 48–50].

Let X be an ordered Banach space with norm $\|\cdot\|$ and partial order \leq , whose positive cone $P = \{y \in X \mid y \geq \theta\}$ (θ is the zero element of X) is normal with normal constant N . Let $C(I, X)$ be the Banach space of all continuous X -value functions on interval I with norm $\|u\|_C = \max_{t \in I} \|u(t)\|$. For $u, v \in C(I, X)$, $u \leq v \Leftrightarrow u(t) \leq v(t)$, for all $t \in I$. For $v, w \in C(I, X)$, denote the ordered interval $[v, w] = \{u \in C(I, X) \mid v \leq u \leq w\}$ and $[v(t), w(t)] = \{y \in X \mid v(t) \leq y \leq w(t)\}$, $t \in I$. Set $C^{\alpha,0}(I, X) = \{u \in C(I, X) \mid D^\alpha u \text{ exists and } D^\alpha u \in C(I, X)\}$. By X_1 , we denote the Banach space $D(A)$ with the graph norm $\|\cdot\|_1 = \|\cdot\| + \|A \cdot\|$. We note that $-A$ is the infinitesimal generator of a uniformly bounded analytic semigroup $T(t)$ ($t \geq 0$). This means that there exists $M \geq 1$ such that

$$\|T(t)\| \leq M, \quad t \geq 0. \quad (2.4)$$

Definition 2.4. If $v_0 \in C^{\alpha,0}(I, X) \cap C(I, X_1)$ and satisfies

$$D^\alpha v_0(t) + Av_0(t) \leq f(t, v_0(t)), \quad t \in I, \quad v_0(0) \leq x_0, \quad (2.5)$$

then v_0 is called a lower solution of the problem (1.1); if all inequalities of (2.5) are inverse, we call it an upper solution of problem (1.1).

Lemma 2.5 (see [12, 19, 20]). *If h satisfies a uniform Hölder condition, with exponent $\beta \in (0, 1]$, then the unique solution of the Cauchy problem*

$$\begin{aligned} D^\alpha u(t) + Au(t) &= h(t), \quad t \in I, \\ u(0) &= x_0 \in X \end{aligned} \quad (2.6)$$

is given by

$$u(t) = U(t)x_0 + \int_0^t (t-s)^{\alpha-1} V(t-s)h(s)ds, \quad (2.7)$$

where

$$U(t) = \int_0^\infty \zeta_\alpha(\theta)T(t^\alpha\theta)d\theta, \quad V(t) = \alpha \int_0^\infty \theta \zeta_\alpha(\theta)T(t^\alpha\theta)d\theta, \quad (2.8)$$

$$\zeta_\alpha(\theta) = \frac{1}{\alpha} \theta^{-1-(1/\alpha)} \rho_\alpha(\theta^{-1/\alpha}), \quad (2.9)$$

$$\rho_\alpha(\theta) = \frac{1}{\pi} \sum_{n=0}^{\infty} (-1)^{n-1} \theta^{-\alpha n-1} \frac{\Gamma(n\alpha+1)}{n!} \sin(n\pi\alpha), \quad \theta \in (0, \infty), \quad (2.10)$$

$\zeta_\alpha(\theta)$ is a probability density function defined on $(0, \infty)$.

Remark 2.6 (see [19, 20, 22]). $\zeta_\alpha(\theta) \geq 0$, $\theta \in (0, \infty)$, $\int_0^\infty \zeta_\alpha(\theta) d\theta = 1$, $\int_0^\infty \theta \zeta_\alpha(\theta) d\theta = 1/\Gamma(1+\alpha)$.

Definition 2.7. By the mild solution of the Cauchy problem (2.6), we mean the function $u \in C(I, X)$ satisfying the integral equation

$$u(t) = U(t)x_0 + \int_0^t (t-s)^{\alpha-1} V(t-s)h(s)ds, \quad (2.11)$$

where $U(t)$ and $V(t)$ are given by (2.8) and (2.9), respectively.

Definition 2.8. An operator family $S(t) : X \rightarrow X$ ($t \geq 0$) in X is called to be positive if for any $u \in P$ and $t \geq 0$ such that $S(t)u \geq \theta$.

From Definition 2.8, if $T(t)$ ($t \geq 0$) is a positive semigroup generated by $-A$, $h \geq \theta$, $x_0 \geq \theta$, then the mild solution $u \in C(I, X)$ of (2.6) satisfies $u \geq \theta$. For positive semigroups, one can refer to [28–32].

Now, we recall some properties of the measure of noncompactness will be used later. Let $\mu(\cdot)$ denote the Kuratowski measure of noncompactness of the bounded set. For the details of the definition and properties of the measure of noncompactness, see [51]. For any $B \subset C(I, X)$ and $t \in I$, set $B(t) = \{u(t) \mid u \in B\}$. If B is bounded in $C(I, X)$, then $B(t)$ is bounded in X , and $\mu(B(t)) \leq \mu(B)$.

Lemma 2.9 (see [52]). Let $B = \{u_n\} \subset C(I, X)$ ($n = 1, 2, \dots$) be a bounded and countable set, then $\mu(B(t))$ is Lebesgue integral on I ,

$$\mu\left(\left\{\int_I u_n(t)dt \mid n = 1, 2, \dots\right\}\right) \leq 2 \int_I \mu(B(t))dt. \quad (2.12)$$

In order to prove our results, one also needs a generalized Gronwall inequality for fractional differential equation.

Lemma 2.10 (see [53]). Suppose that $b \geq 0$, $\beta > 0$, and $a(t)$ is a nonnegative function locally integrable on $0 \leq t < T$ (some $T \leq +\infty$), and suppose that $u(t)$ is nonnegative and locally integrable on $0 \leq t < T$ with

$$u(t) \leq a(t) + b \int_0^t (t-s)^{\beta-1} u(s)ds \quad (2.13)$$

on this interval, then

$$u(t) \leq a(t) + \int_0^t \left[\sum_{n=1}^{\infty} \frac{(b\Gamma(\beta))^n}{\Gamma(n\beta)} (t-s)^{n\beta-1} a(s) \right] ds, \quad 0 \leq t < T. \quad (2.14)$$

3. Main Results

Theorem 3.1. Let X be an ordered Banach space, whose positive cone P is normal with normal constant N . Assume that $T(t)$ ($t \geq 0$) is positive, the Cauchy problem (1.1) has a lower solution

$v_0 \in C(I, X)$ and an upper solution $w_0 \in C(I, X)$ with $v_0 \leq w_0$, and the following conditions are satisfied.

(H₁) There exists a constant $C \geq 0$ such that

$$f(t, x_2) - f(t, x_1) \geq -C(x_2 - x_1), \quad (3.1)$$

for any $t \in I$, and $v_0(t) \leq x_1 \leq x_2 \leq w_0(t)$, that is, $f(t, x) + Cx$ is increasing in x for $x \in [v_0(t), w_0(t)]$.

(H₂) There exists a constant $L \geq 0$ such that

$$\mu(\{f(t, x_n)\}) \leq L\mu(\{x_n\}), \quad (3.2)$$

for any $t \in I$, and increasing or decreasing monotonic sequences $\{x_n\} \subset [v_0(t), w_0(t)]$,

then the Cauchy problem (1.1) has the minimal and maximal mild solutions between v_0 and w_0 , which can be obtained by a monotone iterative procedure starting from v_0 and w_0 , respectively.

Proof. It is easy to see that $-(A + CI)$ generates an analytic semigroup $S(t) = e^{-Ct}T(t)$, and $S(t)$ ($t \geq 0$) is positive. Let $\Phi(t) = \int_0^\infty \zeta_\alpha(\theta)S(t^\alpha\theta)d\theta$, $\Psi(t) = \alpha \int_0^\infty \theta\zeta_\alpha(\theta)S(t^\alpha\theta)d\theta$. By Remark 2.6, $\Phi(t)$ ($t \geq 0$) and $\Psi(t)$ ($t \geq 0$) are positive. By (2.4) and Remark 2.6, we have that

$$\|\Phi(t)\| \leq M, \quad \|\Psi(t)\| \leq \frac{\alpha}{\Gamma(\alpha + 1)}M \triangleq M_1, \quad t \geq 0. \quad (3.3)$$

Let $D = [v_0, w_0]$, we define a mapping $Q : D \rightarrow C(I, X)$ by

$$Qu(t) = \Phi(t)x_0 + \int_0^t (t-s)^{\alpha-1}\Psi(t-s)[f(s, u(s)) + Cu(s)]ds, \quad t \in I. \quad (3.4)$$

By Lemma 2.5 and Definition 2.7, $u \in D$ is a mild solution of the problem (1.1) if and only if

$$u = Qu. \quad (3.5)$$

For $u_1, u_2 \in D$ and $u_1 \leq u_2$, from the positivity of operators $\Phi(t)$ and $\Psi(t)$, and (H₁), we have that

$$Qu_1 \leq Qu_2. \quad (3.6)$$

Now, we show that $v_0 \leq Qv_0$, $Qw_0 \leq w_0$. Let $D^\alpha v_0(t) + Av_0(t) + Cv_0(t) \triangleq \sigma(t)$, by Definition 2.4, Lemma 2.5, and the positivity of operators $\Phi(t)$ and $\Psi(t)$, we have that

$$\begin{aligned} v_0(t) &= \Phi(t)v_0(0) + \int_0^t (t-s)^{\alpha-1}\Psi(t-s)\sigma(s)ds \\ &\leq \Phi(t)x_0 + \int_0^t (t-s)^{\alpha-1}\Psi(t-s)[f(s, v_0(s)) + Cv_0(s)]ds \\ &= Qv_0(t), \quad t \in I, \end{aligned} \quad (3.7)$$

namely, $v_0 \leq Qv_0$. Similarly, we can show that $Qw_0 \leq w_0$. For $u \in D$, in view of (3.6), then $v_0 \leq Qv_0 \leq Qu \leq Qw_0 \leq w_0$. Thus, $Q : D \rightarrow D$ is an increasing monotonic operator. We can now define the sequences

$$v_n = Qv_{n-1}, \quad w_n = Qw_{n-1}, \quad n = 1, 2, \dots, \quad (3.8)$$

and it follows from (3.6) that

$$v_0 \leq v_1 \leq \dots \leq v_n \leq \dots \leq w_n \leq \dots \leq w_1 \leq w_0. \quad (3.9)$$

Let $B = \{v_n\}$ ($n = 1, 2, \dots$) and $B_0 = \{v_{n-1}\}$ ($n = 1, 2, \dots$). It follows from $B_0 = B \cup \{v_0\}$ that $\mu(B(t)) = \mu(B_0(t))$ for $t \in I$. Let

$$\varphi(t) = \mu(B(t)) = \mu(B_0(t)), \quad t \in I. \quad (3.10)$$

For $t \in I$, from (H_2) , (3.3), (3.4), (3.8), (3.10), Lemma 2.9, and the positivity of operator $\Psi(t)$, we have that

$$\begin{aligned} \varphi(t) &= \mu(B(t)) = \mu(QB_0(t)) \\ &= \mu\left(\left\{\int_0^t (t-s)^{\alpha-1}\Psi(t-s)[f(s, v_{n-1}(s)) + Cv_{n-1}(s)]ds \mid n = 1, 2, \dots\right\}\right) \\ &\leq 2 \int_0^t \mu\left(\left\{(t-s)^{\alpha-1}\Psi(t-s)[f(s, v_{n-1}(s)) + Cv_{n-1}(s)] \mid n = 1, 2, \dots\right\}\right)ds \\ &\leq 2M_1 \int_0^t (t-s)^{\alpha-1}(L+C)\mu(B_0(s))ds \\ &= 2M_1(L+C) \int_0^t (t-s)^{\alpha-1}\varphi(s)ds. \end{aligned} \quad (3.11)$$

By (3.11) and Lemma 2.10, we obtain that $\varphi(t) \equiv 0$ on I . This means that $v_n(t)$ ($n = 1, 2, \dots$) is precompact in X for every $t \in I$. So, $v_n(t)$ has a convergent subsequence in X . In view of (3.9),

we can easily prove that $v_n(t)$ itself is convergent in X . That is, there exists $\underline{u}(t) \in X$ such that $v_n(t) \rightarrow \underline{u}(t)$ as $n \rightarrow \infty$ for every $t \in I$. By (3.4) and (3.8), for any $t \in I$, we have that

$$v_n(t) = \Phi(t)x_0 + \int_0^t (t-s)^{\alpha-1} \Psi(t-s) [f(s, v_{n-1}(s)) + Cv_{n-1}(s)] ds. \quad (3.12)$$

Let $n \rightarrow \infty$, then by Lebesgue-dominated convergence theorem, for any $t \in I$, we have that

$$\underline{u}(t) = \Phi(t)x_0 + \int_0^t (t-s)^{\alpha-1} \Psi(t-s) [f(s, \underline{u}(s)) + C\underline{u}(s)] ds, \quad (3.13)$$

and $\underline{u} \in C(I, X)$, then $\underline{u} = Q\underline{u}$. Similarly, we can prove that there exists $\bar{u} \in C(I, X)$ such that $\bar{u} = Q\bar{u}$. By (3.6), if $u \in D$, and u is a fixed point of Q , then $v_1 = Qv_0 \leq Qu = u \leq Qw_0 = w_1$. By induction, $v_n \leq u \leq w_n$. By (3.9) and taking the limit as $n \rightarrow \infty$, we conclude that $v_0 \leq \underline{u} \leq u \leq \bar{u} \leq w_0$. That means that \underline{u}, \bar{u} are the minimal and maximal fixed points of Q on $[v_0, w_0]$, respectively. By (3.5), they are the minimal and maximal mild solutions of the Cauchy problem (1.1) on $[v_0, w_0]$, respectively. \square

Remark 3.2. Theorem 3.1 extends [37, Theorem 2.1]. Even if $A = 0$ and $X = \mathbb{R}$, our results are also new.

Corollary 3.3. *Let X be an ordered Banach space, whose positive cone P is regular. Assume that $T(t)$ ($t \geq 0$) is positive, the Cauchy problem (1.1) has a lower solution $v_0 \in C(I, X)$ and an upper solution $w_0 \in C(I, X)$ with $v_0 \leq w_0$, and (H_1) holds, then the Cauchy problem (1.1) has the minimal and maximal mild solutions between v_0 and w_0 , which can be obtained by a monotone iterative procedure starting from v_0 and w_0 , respectively.*

Proof. Since (H_1) is satisfied, then (3.9) holds. In regular positive cone P , any monotonic and ordered-bounded sequence is convergent, then there exist $\underline{u} \in C(I, E)$, $\bar{u} \in C(I, E)$, and $\lim_{n \rightarrow \infty} v_n = \underline{u}$, $\lim_{n \rightarrow \infty} w_n = \bar{u}$. Then by the proof of Theorem 3.1, the proof is then complete. \square

Corollary 3.4. *Let X be an ordered and weakly sequentially complete Banach space, whose positive cone P is normal with normal constant N . Assume that $T(t)$ ($t \geq 0$) is positive, the Cauchy problem (1.1) has a lower solution $v_0 \in C(I, X)$ and an upper solution $w_0 \in C(I, X)$ with $v_0 \leq w_0$, and (H_1) holds, then the Cauchy problem (1.1) has the minimal and maximal mild solutions between v_0 and w_0 , which can be obtained by a monotone iterative procedure starting from v_0 and w_0 , respectively.*

Proof. Since X is an ordered and weakly sequentially complete Banach space, then the assumption (H_2) holds. In fact, by [54, Theorem 2.2], any monotonic and ordered bounded sequence is precompact. Let x_n be an increasing or decreasing sequence. By (H_1) , $\{f(t, x_n) + Cx_n\}$ is a monotonic and ordered bounded sequence. Then, by the properties of the measure of noncompactness, we have

$$\mu(\{f(t, x_n)\}) \leq \mu(\{f(t, x_n) + Cx_n\}) + \mu(\{Cx_n\}) = 0. \quad (3.14)$$

So, (H_2) holds. By Theorem 3.1, the proof is then complete. \square

Theorem 3.5. Let X be an ordered Banach space, whose positive cone P is normal with normal constant N . Assume that $T(t)$ ($t \geq 0$) is positive, the Cauchy problem (1.1) has a lower solution $v_0 \in C(I, X)$ and an upper solution $w_0 \in C(I, X)$ with $v_0 \leq w_0$, (H_1) holds, and the following condition is satisfied:

(H_3) there is constant $S \geq 0$ such that

$$f(t, x_2) - f(t, x_1) \leq S(x_2 - x_1), \quad (3.15)$$

for any $t \in I$, $v_0(t) \leq x_1 \leq x_2 \leq w_0(t)$.

Then the Cauchy problem (1.1) has the unique mild solution between v_0 and w_0 , which can be obtained by a monotone iterative procedure starting from v_0 or w_0 .

Proof. We can find that (H_1) and (H_3) imply (H_2) . In fact, for $t \in I$, let $\{x_n\} \subset [v_0(t), w_0(t)]$ be an increasing sequence. For $m, n = 1, 2, \dots$ with $m > n$, by (H_1) and (H_3) , we have that

$$\theta \leq f(t, x_m) - f(t, x_n) + C(x_m - x_n) \leq (S + C)(x_m - x_n). \quad (3.16)$$

By (3.16) and the normality of positive cone P , we have

$$\|f(t, x_m) - f(t, x_n)\| \leq (NS + NC + C)\|x_m - x_n\|. \quad (3.17)$$

From (3.17) and the definition of the measure of noncompactness, we have that

$$\mu(\{f(t, x_n)\}) \leq L\mu(\{x_n\}), \quad (3.18)$$

where $L = NS + NC + C$. Hence, (H_2) holds.

Therefore, by Theorem 3.1, the Cauchy problem (1.1) has the minimal mild solution \underline{u} and the maximal mild solution \bar{u} on $D = [v_0, w_0]$. In view of the proof of Theorem 3.1, we show that $\underline{u} = \bar{u}$. For $t \in I$, by (3.3), (3.4), (3.5), (H_3) , and the positivity of operator $\Psi(t)$, we have that

$$\begin{aligned} \theta \leq \bar{u}(t) - \underline{u}(t) &= Q\bar{u}(t) - Q\underline{u}(t) \\ &= \int_0^t (t-s)^{\alpha-1} \Psi(t-s) [f(s, \bar{u}(s)) - f(s, \underline{u}(s)) + C(\bar{u}(s) - \underline{u}(s))] ds \\ &\leq \int_0^t (t-s)^{\alpha-1} \Psi(t-s) (S+C)(\bar{u}(s) - \underline{u}(s)) ds \\ &\leq M_1(S+C) \int_0^t (t-s)^{\alpha-1} [\bar{u}(s) - \underline{u}(s)] ds. \end{aligned} \quad (3.19)$$

By (3.19) and the normality of the positive cone P , for $t \in I$, we obtain that

$$\|\bar{u}(s) - \underline{u}(s)\| \leq NM_1(S+C) \int_0^t (t-s)^{\alpha-1} \|\bar{u}(s) - \underline{u}(s)\| ds. \quad (3.20)$$

By Lemma 2.10, then $\underline{u}(t) \equiv \bar{u}(t)$ on I . Hence, $\underline{u} = \bar{u}$ is the the unique mild solution of the Cauchy problem (1.1) on $[v_0, w_0]$. By the proof of Theorem 3.1, we know it can be obtained by a monotone iterative procedure starting from v_0 or w_0 . \square

By Corollary 3.3, Corollary 3.4, Theorem 3.5, we have the following results.

Corollary 3.6. *Assume that $T(t)$ ($t \geq 0$) is positive, the Cauchy problem (1.1) has a lower solution $v_0 \in C(I, X)$ and an upper solution $w_0 \in C(I, X)$ with $v_0 \leq w_0$, (H_1) and (H_3) hold, and one of the following conditions is satisfied:*

- (i) X is an ordered Banach space, whose positive cone P is regular,
- (ii) X is an ordered and weakly sequentially complete Banach space, whose positive cone P is normal with normal constant N ,

then the Cauchy problem (1.1) has the unique mild solution between v_0 and w_0 , which can be obtained by a monotone iterative procedure starting from v_0 or w_0 .

4. Examples

Example 4.1. In order to illustrate our main results, we consider the fractional partial differential diffusion equation in X ,

$$\begin{aligned} \partial_t^\alpha u - \Delta u &= g(y, t, u), \quad (y, t) \in \Omega \times I, \\ u|_{\partial\Omega} &= 0, \\ u(y, 0) &= \varphi(y), \quad y \in \Omega, \end{aligned} \tag{4.1}$$

where ∂_t^α is the Caputo fractional partial derivative with order $0 < \alpha < 1$, Δ is the Laplace operator, $I = [0, T]$, $\Omega \subset \mathbb{R}^N$ is a bounded domain with a sufficiently smooth boundary $\partial\Omega$, and $g : \Omega \times I \times \mathbb{R} \rightarrow \mathbb{R}$ is continuous.

Let $X = L^2(\Omega)$, $P = \{v \mid v \in L^2(\Omega), v(y) \geq 0 \text{ a.e. } y \in \Omega\}$, then X is a Banach space, and P is a normal cone in X . Define the operator A as follows:

$$D(A) = H^2(\Omega) \cap H_0^1(\Omega), \quad Au = -\Delta u. \tag{4.2}$$

Then $-A$ generates an analytic semigroup of uniformly bounded analytic semigroup $T(t)$ ($t \geq 0$) in X (see [18]). $T(t)$ ($t \geq 0$) is positive (see [31, 32, 55, 56]). Let $u(t) = u(\cdot, t)$, $f(t, u) = g(\cdot, t, u(\cdot, t))$, then the problem (4.1) can be transformed into the following problem:

$$\begin{aligned} D^\alpha u(t) + Au(t) &= f(t, u(t)), \quad t \in I, \\ u(0) &= \varphi. \end{aligned} \tag{4.3}$$

Let λ_1 be the first eigenvalue of A , and φ_1 is the corresponding eigenfunction, then $\lambda_1 \geq 0$, $\varphi_1(y) \geq 0$. In order to solve the problem (4.1), we also need the following assumptions:

- (O₁) $\varphi(y) \in H^2(\Omega) \cap H_0^1(\Omega)$, $0 \leq \varphi(y) \leq \varphi_1(y)$, $g(y, t, 0) \geq 0$, $g(y, t, \varphi_1(y)) \leq \lambda_1 \varphi_1(y)$,
- (O₂) the partial derivative $g'_u(y, t, u)$ is continuous on any bounded domain.

Theorem 4.2. *If (O_1) and (O_2) are satisfied, then the problem (4.1) has the unique mild solution.*

Proof. From Definition 2.4 and (O_1) , we obtain that 0 is a lower solution of (4.3), and $\varphi_1(y)$ is an upper solution of (4.3). From (O_2) , it is easy to verify that (H_1) and (H_3) are satisfied. Therefore, by Theorem 3.5, the problem (4.1) has the unique mild solution. \square

Acknowledgments

This research was supported by NNSFs of China (10871160, 11061031) and project of NWNKJ-CXGC-3-47.

References

- [1] G. Chen and G. Friedman, "An RLC interconnect model based on Fourier analysis," *IEEE Transactions on Computer Aided Design of Integrated Circuits and Systems*, vol. 24, no. 2, pp. 170–183, 2005.
- [2] B. Lundstrom, M. Higgs, W. Spain, and A. Fairhall, "Fractional differentiation by neocortical pyramidal neurons," *Nature Neuroscience*, vol. 11, no. 11, pp. 1335–1342, 2008.
- [3] Y. Rossikhin and M. Shitikova, "Application of fractional derivatives to the analysis of damped vibrations of viscoelastic single mass systems," *Acta Mechanica*, vol. 120, no. 1–4, pp. 109–125, 1997.
- [4] S. Westerlund and L. Ekstam, "Capacitor theory," *IEEE Transactions on Dielectrics and Electrical Insulation*, vol. 1, no. 5, pp. 826–839, 1994.
- [5] Z. B. Li, "An extended fractional complex transform," *International Journal of Nonlinear Sciences and Numerical Simulation*, vol. 11, pp. 335–338, 2010.
- [6] Z. B. Li and J. H. He, "Fractional complex transform for fractional differential equations," *Mathematical and Computational Applications*, vol. 15, no. 5, pp. 970–973, 2010.
- [7] A. A. Kilbas, H. M. Srivastava, and J. J. Trujillo, *Theory and Applications of Fractional Differential Equations*, Elsevier, Amsterdam, The Netherlands, 2006.
- [8] R. Hilfer, *Applications of Fractional Calculus in Physics*, World Scientific, Singapore, 2000.
- [9] K. Balachandran, S. Kiruthika, and J. J. Trujillo, "Existence results for fractional impulsive integrodifferential equations in Banach spaces," *Communications in Nonlinear Science and Numerical Simulation*, vol. 16, no. 4, pp. 1970–1977, 2011.
- [10] K. Balachandran and J. Y. Park, "Nonlocal Cauchy problem for abstract fractional semilinear evolution equations," *Nonlinear Analysis*, vol. 71, no. 10, pp. 4471–4475, 2009.
- [11] E. Bazhlekova, *Fractional Evolution Equations in Banach Spaces*, Ph.D. thesis, Eindhoven University of Technology, Eindhoven, The Netherlands, 2001.
- [12] M. M. El-Borai, "Some probability densities and fundamental solutions of fractional evolution equations," *Chaos, Solitons and Fractals*, vol. 14, no. 3, pp. 433–440, 2002.
- [13] M. M. El-Borai, "The fundamental solutions for fractional evolution equations of parabolic type," *Journal of Applied Mathematics and Stochastic Analysis*, no. 3, pp. 197–211, 2004.
- [14] E. Hernandez, D. Oregan, and K. Balachandran, "On recent developments in the theory of abstract differential equations with fractional derivatives," *Nonlinear Analysis*, vol. 73, no. 10, pp. 3462–3471, 2010.
- [15] E. I. Kaikina, "Nonlinear evolution equations with a fractional derivative on a half-line," *Nonlinear Analysis*, vol. 71, no. 3–4, pp. 766–781, 2009.
- [16] Z. M. Odibat, "Compact and noncompact structures for nonlinear fractional evolution equations," *Physics Letters A*, vol. 372, no. 8, pp. 1219–1227, 2008.
- [17] X.-B. Shu et al., "The existence of mild solutions for impulsive fractional partial differential equations," *Nonlinear Analysis*, vol. 74, no. 5, pp. 2003–2011, 2011.
- [18] J. Wang, Y. Zhou, and W. Wei, "A class of fractional delay nonlinear integrodifferential controlled systems in Banach spaces," *Communications in Nonlinear Science and Numerical Simulation*, vol. 16, no. 10, pp. 4049–4059, 2011.
- [19] J. Wang and Y. Zhou, "A class of fractional evolution equations and optimal controls," *Nonlinear Analysis*, vol. 12, no. 1, pp. 262–272, 2011.
- [20] J. Wang, Y. Zhou, W. Wei, and H. Xu, "Nonlocal problems for fractional integrodifferential equations via fractional operators and optimal controls," *Computers and Mathematics with Applications*, vol. 62, no. 3, pp. 1427–1441, 2011.

- [21] R.-N. Wang et al., "A note on the fractional Cauchy problems with nonlocal initial conditions," *Applied Mathematics Letters*, vol. 24, no. 8, pp. 1435–1442, 2011.
- [22] Y. Zhou and F. Jiao, "Existence of mild solutions for fractional neutral evolution equations," *Computers and Mathematics with Applications*, vol. 59, no. 3, pp. 1063–1077, 2010.
- [23] Y. Zhou and F. Jiao, "Nonlocal Cauchy problem for fractional evolution equations," *Nonlinear Analysis*, vol. 11, no. 5, pp. 4465–4475, 2010.
- [24] B. Baeumer, S. Kurita, and M. M. Meerschaert, "Inhomogeneous fractional diffusion equations," *Fractional Calculus and Applied Analysis*, vol. 8, no. 4, pp. 375–397, 2005.
- [25] J. Henderson and A. Ouahab, "Fractional functional differential inclusions with finite delay," *Nonlinear Analysis*, vol. 70, no. 5, pp. 2091–2105, 2009.
- [26] M. M. Meerschaert, D. A. Benson, H. Scheffler, and B. Baeumer, "Stochastic solution of space-time fractional diffusion equations," *Physical Review E*, vol. 65, no. 4, pp. 1103–1106, 2002.
- [27] S. Du and V. Lakshmikantham, "Monotone iterative technique for differential equations in a Banach space," *Journal of Mathematical Analysis and Applications*, vol. 87, no. 2, pp. 454–459, 1982.
- [28] Y. Li, "Existence and uniqueness of positive periodic solutions for abstract semilinear evolution equations," *Journal of Systems Science and Mathematical Sciences*, vol. 25, no. 6, pp. 720–728, 2005.
- [29] Y. Li, "Existence of solutions to initial value problems for abstract semilinear evolution equations," *Acta Mathematica Sinica*, vol. 48, no. 6, pp. 1089–1094, 2005.
- [30] Y. Li, "Periodic solutions of semilinear evolution equations in Banach spaces," *Acta Mathematica Sinica*, vol. 41, no. 3, pp. 629–636, 1998.
- [31] Y. Li, "The global solutions of initial value problems for abstract semilinear evolution equations," *Acta Analysis Functionalis Applicata*, vol. 3, no. 4, pp. 339–347, 2001.
- [32] Y. Li, "The positive solutions of abstract semilinear evolution equations and their applications," *Acta Mathematica Sinica*, vol. 39, no. 5, pp. 666–672, 1996.
- [33] H. Yang, "Monotone iterative technique for the initial value problems of impulsive evolution equations in ordered Banach spaces," *Abstract and Applied Analysis*, vol. 2010, 11 pages, 2010.
- [34] V. Lakshmikantham, "Theory of fractional functional differential equations," *Nonlinear Analysis*, vol. 69, no. 10, pp. 3337–3343, 2008.
- [35] V. Lakshmikantham and A. S. Vatsala, "General uniqueness and monotone iterative technique for fractional differential equations," *Applied Mathematics Letters*, vol. 21, no. 8, pp. 828–834, 2008.
- [36] X. Liu and M. Jia, "Multiple solutions for fractional differential equations with nonlinear boundary conditions," *Computers and Mathematics with Applications*, vol. 59, no. 8, pp. 2880–2886, 2010.
- [37] Z. Lv, J. Liang, and T. Xiao, "Solutions to the Cauchy problem for differential equations in Banach spaces with fractional order," *Computers and Mathematics with Applications*, vol. 62, no. 3, pp. 1303–1311, 2011.
- [38] F. A. McRae, "Monotone iterative technique and existence results for fractional differential equations," *Nonlinear Analysis*, vol. 71, no. 12, pp. 6093–6096, 2009.
- [39] Z. Wei, W. Dong, and J. Che, "Periodic boundary value problems for fractional differential equations involving a Riemann-Liouville fractional derivative," *Nonlinear Analysis*, vol. 73, no. 10, pp. 3232–3238, 2010.
- [40] Z. Wei, Q. Li, and J. Che, "Initial value problems for fractional differential equations involving Riemann-Liouville sequential fractional derivative," *Journal of Mathematical Analysis and Applications*, vol. 367, no. 1, pp. 260–272, 2010.
- [41] S. Zhang, "Monotone iterative method for initial value problem involving Riemann-Liouville fractional derivatives," *Nonlinear Analysis*, vol. 71, no. 5-6, pp. 2087–2093, 2009.
- [42] S. Zhang, "Existence of a solution for the fractional differential equation with nonlinear boundary conditions," *Computers and Mathematics with Applications*, vol. 61, no. 4, pp. 1202–1208, 2011.
- [43] X. Zhao, C. Chai, and W. Ge, "Positive solutions for fractional four-point boundary value problems," *Communications in Nonlinear Science and Numerical Simulation*, vol. 16, no. 9, pp. 3665–3672, 2011.
- [44] Y. Li and Z. Liu, "Monotone iterative technique for addressing impulsive integro-differential equations in Banach spaces," *Nonlinear Analysis*, vol. 66, no. 1, pp. 83–92, 2007.
- [45] P. Chen and Y. Li, "Mixed monotone iterative technique for a class of semilinear impulsive evolution equations in Banach spaces," *Nonlinear Analysis*, vol. 74, no. 11, pp. 3578–3588, 2011.
- [46] P. Chen, "Mixed monotone iterative technique for impulsive periodic boundary value problems in Banach spaces," *Boundary Value Problems*, vol. 2011, 13 pages, 2011.

- [47] H. Yang, "Mixed monotone iterative technique for abstract impulsive evolution equations in Banach spaces," *Journal of Inequalities and Applications*, no. 2010, Article ID 293410, 15 pages, 2010.
- [48] K. Miller and B. Ross, *An introduction to the fractional calculus and fractional differential equations*, John Wiley and Sons, New York, NY, USA, 1993.
- [49] I. Podlubny, *Fractional Differential Equations*, vol. 198 of *Mathematics in Science and Engineering*, Academic Press, San Diego, Calif, USA, 1999.
- [50] S. Samko, A. Kilbas, and O. Marichev, *Fractional Integrals and Derivatives: Theory and Applications*, Gordon and Breach Science, Switzerland, 1993.
- [51] K. Deimling, *Nonlinear Functional Analysis*, Springer, Berlin, Germany, 1985.
- [52] H. R. Heinz, "On the behaviour of measures of noncompactness with respect to differentiation and integration of vector-valued functions," *Nonlinear Analysis*, vol. 7, no. 12, pp. 1351–1371, 1983.
- [53] H. Ye, J. Gao, and Y. Ding, "A generalized Gronwall inequality and its application to a fractional differential equation," *Journal of Mathematical Analysis and Applications*, vol. 328, no. 2, pp. 1075–1081, 2007.
- [54] Y. Du, "Fixed points of increasing operators in ordered Banach spaces and applications," *Applicable Analysis*, vol. 38, no. 1-2, pp. 1–20, 1990.
- [55] S. Campanato, "Generation of analytic semigroups by elliptic operators of second order in Hölder spaces," *Annali della Scuola Normale Superiore di Pisa*, vol. 8, no. 3, pp. 495–512, 1981.
- [56] J. Liang, J. Liu, and T. Xiao, "Nonlocal problems for integrodifferential equations," *Dynamics of Continuous, Discrete and Impulsive Systems*, vol. 15, no. 6, pp. 815–824, 2008.