Fixed Point Theory, 23(2022), No. 1, 21-34 DOI: 10.24193/fpt-ro.2022.1.02 http://www.math.ubbcluj.ro/~nodeacj/sfptcj.html

COUPLED HILFER AND HADAMARD FRACTIONAL DIFFERENTIAL SYSTEMS IN GENERALIZED BANACH SPACES

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Abstract. This article deals with some existence and uniqueness of solutions for some coupled systems of Hilfer and Hilfer-Hadamard fractional differential equations. Some applications are made of generalizations of classical fixed point theorems on generalized Banach spaces.
Key Words and Phrases: Fractional differential equation, left-sided mixed Riemann-Liouville integral of fractional order, left-sided mixed Hadamard integral of fractional order, Hilfer fractional derivative, Hadamard fractional derivative, coupled system, generalized Banach space, fixed point.
2020 Mathematics Subject Classification: 26A33, 47H10, 54H25, 34A08.

1. INTRODUCTION

Fractional differential equations have recently been applied in various areas of engineering, mathematics, physics and bio-engineering, and other applied sciences [10, 23]. For some fundamental results in the theory of fractional calculus and fractional differential equations, we refer the reader to the monographs of Abbas *et al.* [1, 3, 4], Samko *et al.* [21], Kilbas *et al.* [13] and Zhou *et al.* [28], and the papers [2, 6], and the references therein. Recently, considerable attention has been given to the existence of solutions of initial and boundary value problems for fractional differential equations with Hilfer fractional derivative [7, 8, 10, 11, 24, 27], and the references therein.

In this paper we discuss the existence and uniqueness of solutions for the following coupled system of Hilfer fractional differential equations

$$\begin{cases} (D_0^{\alpha_1,\beta_1}u)(t) = f_1(t,u(t),v(t))\\ (D_0^{\alpha_2,\beta_2}v)(t) = f_2(t,u(t),v(t)) \end{cases}; \ t \in I := [0,T], \tag{1.1}$$

with the following initial conditions

$$\begin{cases} (I_0^{1-\gamma_1}u)(0) = \phi_1\\ (I_0^{1-\gamma_2}v)(0) = \phi_2, \end{cases}$$
(1.2)

where T > 0, $\alpha_i \in (0,1)$, $\beta_i \in [0,1]$, $\gamma_i = \alpha_i + \beta_i - \alpha_i \beta_i$, $\phi_i \in \mathbb{R}^m$, $f_i : I \times \mathbb{R}^m \times \mathbb{R}^m \to \mathbb{R}^m$; i = 1, 2, are given functions, $I_0^{1-\gamma_i}$ is the left-sided mixed Riemann-Liouville integral of order $1 - \gamma_i$, \mathbb{R}^m ; $m \in \mathbb{N}^*$ is the Euclidian Banach space with a suitable norm $\|\cdot\|$, and $D_0^{\alpha_i,\beta_i}$ is the generalized Riemann-Liouville derivative (Hilfer) operator of order α_i and type β_i : i = 1, 2.

Next, we consider the following coupled system of Hilfer-Hadamard fractional differential equations

$$\begin{cases} {}^{(H}D_{1}^{\alpha_{1},\beta_{1}}u)(t) = g_{1}(t,u(t),v(t)) \\ {}^{(H}D_{1}^{\alpha_{2},\beta_{2}}v)(t) = g_{2}(t,u(t,),v(t)) \end{cases} ; t \in [1,T],$$
(1.3)

with the following initial conditions

$$\begin{cases} {}^{(H}I_{1}^{1-\gamma_{1}}u)(1) = \psi_{1} \\ {}^{(H}I_{1}^{1-\gamma_{2}}v)(1) = \psi_{2}, \end{cases}$$
(1.4)

where T > 1, $\alpha_i \in (0, 1)$, $\beta_i \in [0, 1]$, $\gamma_i = \alpha_i + \beta_i - \alpha_i \beta_i$, $\psi_i \in \mathbb{R}^m$, $g_i : [1, T] \times \mathbb{R}^m \times \mathbb{R}^m \to \mathbb{R}^m$; i = 1, 2 are given functions, ${}^H I_1^{1-\gamma_i}$ is the left-sided mixed Hadamard integral of order $1 - \gamma_i$, and ${}^H D_1^{\alpha_i,\beta_i}$ is the Hilfer-Hadamard fractional derivative of order α_i and type β_i ; i = 1, 2.

2. Preliminaries

Let C be the Banach space of all continuous functions from I into \mathbb{R}^m with the supremum (uniform) norm $\|\cdot\|_{\infty}$. As usual, AC(I) denotes the space of absolutely continuous functions from I into \mathbb{R}^m . By $L^1(I)$, we denote the space of Lebesgue-integrable functions $v: I \to \mathbb{R}^m$ with the norm

$$\|v\|_1 = \int_0^T \|v(t)\| dt.$$

By $C_{\gamma}(I)$ and $C_{\gamma}^{1}(I)$, we denote the weighted spaces of continuous functions defined by

$$C_{\gamma}(I) = \{ w : (0,T] \to \mathbb{R}^m : t^{1-\gamma}w(t) \in C \},\$$

with the norm

$$||w||_{C_{\gamma}} := \sup_{t \in I} ||t^{1-\gamma}w(t)||,$$

and

$$C^1_{\gamma}(I) = \{ w \in C : \frac{dw}{dt} \in C_{\gamma} \},\$$

with the norm

$$||w||_{C^1_{\gamma}} := ||w||_{\infty} + ||w'||_{C_{\gamma}}.$$

Also, by $\mathcal{C} := C_{\gamma_1} \times C_{\gamma_2}$ we denote the product weighted space with the norm

$$||(u,v)||_{\mathcal{C}} = ||u||_{C_{\gamma_1}} + ||v||_{C_{\gamma_2}}$$

Now, we give some results and properties of fractional calculus.

Definition 2.1. [3, 13, 21] The left-sided mixed Riemann-Liouville integral of order r > 0 of a function $w \in L^1(I)$ is defined by

$$(I_0^r w)(t) = \frac{1}{\Gamma(r)} \int_0^t (t-s)^{r-1} w(s) ds; \text{ for a.e. } t \in I,$$

where $\Gamma(\cdot)$ is the (Euler's) Gamma function defined by

. .

$$\Gamma(\xi) = \int_0^\infty t^{\xi - 1} e^{-t} dt; \ \xi > 0.$$

Notice that for all $r, r_1, r_2 > 0$ and each $w \in C$, we have $I_0^r w \in C$, and

$$(I_0^{r_1}I_0^{r_2}w)(t) = (I_0^{r_1+r_2}w)(t); \text{ for a.e. } t \in I.$$

Definition 2.2. [3, 13, 21] The Riemann-Liouville fractional derivative of order $r \in (0, 1]$ of a function $w \in L^1(I)$ is defined by

$$(D_0^r w)(t) = \left(\frac{d}{dt} I_0^{1-r} w\right)(t)$$

= $\frac{1}{\Gamma(1-r)} \frac{d}{dt} \int_0^t (t-s)^{-r} w(s) ds; \text{ for a.e. } t \in I.$

Let $r \in (0,1]$, $\gamma \in [0,1)$ and $w \in C_{1-\gamma}(I)$. Then the following expression leads to the left inverse operator as follows.

$$(D_0^r I_0^r w)(t) = w(t); \ for \ all \ t \in (0,T].$$

Moreover, if $I_0^{1-r} w \in C^1_{1-\gamma}(I)$, then the following composition is proved in [21]

$$(I_0^r D_0^r w)(t) = w(t) - \frac{(I_0^{1-r} w)(0^+)}{\Gamma(r)} t^{r-1}; \text{ for all } t \in (0,T].$$

Definition 2.3. [3, 13, 21] The Caputo fractional derivative of order $r \in (0, 1]$ of a function $w \in L^1(I)$ is defined by

$$({}^{c}D_{0}^{r}w)(t) = \left(I_{0}^{1-r}\frac{d}{dt}w\right)(t)$$

$$= \frac{1}{\Gamma(1-r)}\int_{0}^{t}(t-s)^{-r}\frac{d}{ds}w(s)ds; \text{ for a.e. } t \in I.$$

In [10], R. Hilfer studied applications of a generalized fractional operator having the Riemann-Liouville and the Caputo derivatives as specific cases (see also [11, 24].

Definition 2.4. (Hilfer derivative). Let $\alpha \in (0,1)$, $\beta \in [0,1]$, $w \in L^1(I)$, and $I_0^{(1-\alpha)(1-\beta)} w \in AC(I)$. The Hilfer fractional derivative of order α and type β of w is defined as

$$(D_0^{\alpha,\beta}w)(t) = \left(I_0^{\beta(1-\alpha)}\frac{d}{dt}I_0^{(1-\alpha)(1-\beta)}w\right)(t); \text{ for a.e. } t \in I.$$
 (2.1)

Properties. Let $\alpha \in (0,1)$, $\beta \in [0,1]$, $\gamma = \alpha + \beta - \alpha\beta$, and $w \in L^1(I)$. 1. The operator $(D_0^{\alpha,\beta}w)(t)$ can be written as

$$(D_0^{\alpha,\beta}w)(t) = \left(I_0^{\beta(1-\alpha)}\frac{d}{dt}I_0^{1-\gamma}w\right)(t) = \left(I_0^{\beta(1-\alpha)}D_0^{\gamma}w\right)(t); \text{ for a.e. } t \in I.$$

Moreover, the parameter γ satisfies

$$\gamma \in (0,1], \ \gamma \ge \alpha, \ \gamma > \beta, \ 1 - \gamma < 1 - \beta(1 - \alpha).$$

2. The generalization (2.1) for $\beta = 0$, coincides with the Riemann-Liouville derivative and for $\beta = 1$ with the Caputo derivative.

$$D_0^{\alpha,0} = D_0^{\alpha}, \text{ and } D_0^{\alpha,1} = {}^c D_0^{\alpha}.$$

3. If $D_0^{\beta(1-\alpha)} w$ exists and is in $L^1(I)$, then

$$(D_0^{\alpha,\beta} I_0^{\alpha} w)(t) = (I_0^{\beta(1-\alpha)} D_0^{\beta(1-\alpha)} w)(t); \text{ for a.e. } t \in I.$$

Furthermore, if $w \in C_{\gamma}(I)$ and $I_0^{1-\beta(1-\alpha)} w \in C_{\gamma}^1(I)$, then

$$(D_0^{\alpha,\beta}I_0^{\alpha}w)(t) = w(t); \text{ for a.e. } t \in I.$$

4. If $D_0^{\gamma} w$ exists and is in $L^1(I)$, then

$$(I_0^{\alpha} D_0^{\alpha,\beta} w)(t) = (I_0^{\gamma} D_0^{\gamma} w)(t) = w(t) - \frac{I_0^{1-\gamma}(0^+)}{\Gamma(\gamma)} t^{\gamma-1}; \text{ for a.e. } t \in I.$$

Corollary 2.5. Let $h \in C_{\gamma}(I)$. Then the Cauchy problem

$$\begin{cases} (D_0^{\alpha,\beta} u)(t) = h(t); \ t \in I \\ \\ (I_0^{1-\gamma} u)(t)|_{t=0} = \phi, \end{cases}$$

has the following unique solution

$$u(t) = \frac{\phi}{\Gamma(\gamma)} t^{\gamma-1} + (I_0^{\alpha} h)(t).$$

Let $x, y \in \mathbb{R}^m$ with $x = (x_1, x_2, \dots, x_m), y = (y_1, y_2, \dots, y_m)$. By $x \leq y$ we mean $x_i \leq y_i; i = 1, \dots, m$. Also

$$|x| = (|x_1|, |x_2|, \dots, |x_m|),$$

$$\max(x, y) = (\max(x_1, y_1), \max(x_2, y_2), \dots, \max(x_m, y_m)),$$

and

$$\mathbb{R}^m_+ = \{ x \in \mathbb{R}^m : x_i \in \mathbb{R}_+, \ i = 1, \dots, m \}.$$

If $c \in \mathbb{R}$, then $x \leq c$ means $x_i \leq c$; $i = 1, \ldots, m$.

Definition 2.6. Let X be a nonempty set. By a vector-valued metric on X we mean a map $d: X \times X \to \mathbb{R}^m$ with the following properties:

- (i) $d(x,y) \ge 0$ for all $x, y \in X$, and if d(x,y) = 0, then x = y;
- (ii) d(x,y) = d(y,x) for all $x, y \in X$;
- (iii) $d(x,z) \le d(x,y) + d(y,z)$ for all $x, y, z \in X$.

We call the pair (X, d) a generalized metric space with

$$d(x,y) := \begin{pmatrix} d_1(x,y) \\ d_2(x,y) \\ \vdots \\ \vdots \\ d_m(x,y) \end{pmatrix}.$$

Notice that d is a generalized metric space on X if and only if d_i , i = 1, ..., m are metrics on X.

Definition 2.7. [5, 25] A square matrix of real numbers is said to be convergent to zero if and only if its spectral radius $\rho(M)$ is strictly less than 1. In other words, this means that all the eigenvalues of M are in the open unit disc, i.e., $|\lambda| < 1$; for every $\lambda \in \mathbb{C}$ with $det(M - \lambda I) = 0$, where I denotes the unit matrix of $M_{m \times m}(\mathbb{R})$.

Example 2.8. The matrix $A \in M_{2 \times 2}(\mathbb{R})$ defined by

$$A = \left(\begin{array}{cc} a & b \\ c & d \end{array}\right),$$

converges to zero in the following cases:

- (1) b = c = 0, a, d > 0 and $\max\{a, d\} < 1$.
- (2) c = 0, a, d > 0, a + d < 1 and -1 < b < 0.
- (3) a+b=c+d=0, a > 1, c > 0 and |a-c| < 1.

In the sequel we will make use of the following fixed point theorems in generalized Banach spaces:

Theorem 2.9. [19, 20] Let (X, d) be a complete generalized metric space and $N : X \to X$ a contraction operator with a matrix M convergent to zero, i.e.,

$$d(N(x), N(y)) \leq Md(x, y), \text{ for every } x, y \in X.$$

Then N has a unique fixed point x^* and for each $x \in X$ we have

$$d(N^{k}(x), x^{*}) \leq M^{k}(I - M)^{-1}d(x, N(x)); \text{ for all } k \in \mathbb{N}.$$

For n = 1, we recover the classical Banach's contraction principle.

Theorem 2.10. [16, 26] Let X be a generalized Banach space and $N : X \to X$ be a continuous and compact mapping. Then either:

(a) The set

$$\mathcal{A} := \{ x \in X : x = \lambda N(x) \text{ for some } \lambda \in (0,1) \}$$

in unbounded, or

(b) The operator N has a fixed point.

Also, we will use the following Gronwall lemma:

Lemma 2.11. [9] Let $u : I \to [0, \infty)$ be a real function and $u(\cdot)$ is a nonnegative, locally integrable function on I. Assume that there exist constants c > 0 and r < 1 such that

$$u(t) \le v(t) + c \int_0^t \frac{u(s)}{(t-s)^r} ds,$$

then, there exists a constant K := K(r) such that

$$u(t) \le v(t) + cK \int_0^t \frac{v(s)}{(t-s)^r} ds,$$

for every $t \in I$.

3. Coupled Hilfer fractional differential systems

In this section, we are concerned with the existence and uniqueness results of the system (1.1)-(1.2).

Definition 3.1. By a solution of the problem (1.1)-(1.2) we mean a coupled continuous functions $(u, v) \in C_{\gamma_1} \times C_{\gamma_2}$ those satisfy the equation (1.1) on *I*, and the conditions $(I_0^{1-\gamma_1}u)(0^+) = \phi_1$, and $(I_0^{1-\gamma_2}v)(0^+) = \phi_2$.

The following hypotheses will be used in the sequel.

(H₁) There exist continuous functions $p_i, q_i : I \to (0, \infty); i = 1, 2$ such that

$$||f_i(t, u_1, v_1) - f_i(t, u_2, v_2)|| \le p_i(t)||u_1 - u_2|| + q_i(t)||v_1 - v_2||;$$

for a.e. $t \in I$, and each $u_i, v_i \in \mathbb{R}^m$, i = 1, 2.

 (H_2) There exist continuous functions $a_i, b_i : I \to (0, \infty); i = 1, 2$ such that $\|f_i(t, u, v)\| \le a_i(t)\|u\| + b_i(t)\|v\|; \text{ for a.e. } t \in I, \text{ and each } u, v \in \mathbb{R}^m.$

First, we prove an existence and uniqueness result for the coupled system (1.1)- (1.2) by using Banach's fixed point theorem type in generalized Banach spaces. Set

$$p_i^* := \sup_{t \in I} p(t), \ q_i^* := \sup_{t \in I} q(t); \ i = 1, 2.$$

Theorem 3.2. Assume that the hypothesis (H_1) holds. If the matrix

$$M := \begin{pmatrix} \frac{T^{\alpha_1}}{\Gamma(1+\alpha_1)} p_1^* & \frac{T^{\alpha_1}}{\Gamma(1+\alpha_1)} q_1^* \\ \frac{T^{\alpha_2}}{\Gamma(1+\alpha_2)} p_2^* & \frac{T^{\alpha_2}}{\Gamma(1+\alpha_2)} q_2^* \end{pmatrix}$$

converges to 0, then the coupled system (1.1)-(1.2) has a unique solution.

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Proof. Define the operators $N_i: \mathcal{C} \to C_{\gamma_i}; i = 1, 2$ by

$$(N_1(u,v))(t) = \frac{\phi_1}{\Gamma(\gamma_1)} t^{\gamma_1 - 1} + \int_0^t (t-s)^{\alpha_1 - 1} \frac{f_1(s, u(s), v(s))}{\Gamma(\alpha_1)} ds,$$
(3.1)

and

$$(N_2(u,v))(t) = \frac{\phi_2}{\Gamma(\gamma_2)} t^{\gamma_2 - 1} + \int_0^t (t-s)^{\alpha_2 - 1} \frac{f_2(s,u(s),v(s))}{\Gamma(\alpha_2)} ds.$$
(3.2)

Consider the operator $N:\mathcal{C}\rightarrow\mathcal{C}$ defined by

$$(N(u,v))(t) = ((N_1(u,v))(t), (N_2(u,v))(t)).$$
(3.3)

Clearly, the fixed points of the operator N are solutions of the system (1.1)-(1.2). For any $i \in \{1, 2\}$ and each $(u_1, v_1), (u_2, v_2) \in \mathcal{C}$ and $t \in I$, we have

$$\begin{split} \|t^{1-\gamma_{1}}(N_{1}(u_{1},v_{1}))(t) - t^{1-\gamma_{1}}(N_{1}(u_{2},v_{2}))(t)\| \\ &\leq \quad \frac{t^{1-\gamma_{1}}}{\Gamma(\alpha_{1})} \int_{0}^{t} (t-s)^{\alpha_{1}-1} \|f_{1}(s,u_{1}(s),v_{1}(s)) - f_{1}(s,u_{2}(s),v_{2}(s))\| ds \\ &\leq \quad \frac{t^{1-\gamma_{1}}}{\Gamma(\alpha_{1})} \int_{0}^{t} (t-s)^{\alpha_{1}-1}(p_{1}(t)\|u_{1}(s) - v_{1}(s)\| \\ &+ \quad q_{1}(t)\|u_{2}(s) - v_{2}(s)\|) ds \\ &\leq \quad \frac{1}{\Gamma(\alpha_{1})} \int_{0}^{t} (t-s)^{\alpha_{1}-1}(p_{1}(t)s^{1-\gamma_{1}}\|u_{1}(s) - v_{1}(s)\| \\ &+ \quad q_{1}(t)s^{1-\gamma_{1}}\|u_{2}(s) - v_{2}(s)\|) ds \\ &\leq \quad \frac{p_{1}(t)\|u_{1} - v_{1}\|_{C_{\gamma_{1}}} + q_{1}(t)\|u_{2} - v_{2}\|_{C_{\gamma_{2}}}}{\Gamma(\alpha_{1})} \\ &\times \quad \int_{0}^{t} (t-s)^{\alpha_{1}-1} ds \\ &\leq \quad \frac{T^{\alpha_{1}}}{\Gamma(1+\alpha_{1})}(p_{1}(t)\|u_{1} - v_{1}\|_{C_{\gamma_{1}}} + q_{1}(t)\|u_{2} - v_{2}\|_{C_{\gamma_{2}}}). \end{split}$$

Then,

$$||N_1(u_1, v_1) - N_1(u_2, v_2)||_{C_{\gamma_1}} \le \frac{T^{\alpha_1}}{\Gamma(1+\alpha_1)} (p_1^* ||u_1 - v_1||_{C_{\gamma_1}} + q_1(^* ||u_2 - v_2||_{C_{\gamma_2}}).$$

Also, for each $(u_1, v_1), (u_2, v_2) \in \mathcal{C}$ and $t \in I$, we get

$$||N_2(u_1, v_1) - N_2(u_2, v_2)||_{C_{\gamma_2}} \le \frac{T^{\alpha_2}}{\Gamma(1+\alpha_2)} (p_2^* ||u_1 - v_1||_{C_{\gamma_1}} + q_2^* ||u_2 - v_2||_{C_{\gamma_2}}).$$

Thus,

$$d(N(u_1, v_1), N(u_2, v_2)) \le Md((u_1, v_1), (u_2, v_2)),$$

where

$$d((u_1, v_1), (u_2, v_2)) = \begin{pmatrix} ||u_1 - v_1||_{C_{\gamma_1}} \\ ||u_2 - v_2||_{C_{\gamma_2}} \end{pmatrix}.$$

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Since the matrix M converges to zero, then Theorem 2.9 implies that system (1.1)-(1.2) has a unique solution.

Now, we prove an existence result for the coupled system (1.1)- (1.2) by using the nonlinear alternative of Leray-Schauder type in generalized Banach space.

Theorem 3.3. Assume that the hypothesis (H_2) holds. Then the coupled system (1.1)-(1.2) has at least one solution.

Proof. We show that the operator $N : \mathcal{C} \to \mathcal{C}$ defined in (3.3) satisfies all conditions of Theorem 2.10. The proof will be given in four steps.

Step 1. N is continuous.

Let $(u_n, v_n)_n$ be a sequence such that $(u_n, v_n) \to (u, v) \in \mathcal{C}$ as $n \to \infty$. For any $i \in \{1, 2\}$ and each $t \in I$, we have

$$\begin{split} \|t^{1-\gamma_{i}}(N_{i}(u_{n},v_{n}))(t) - t^{1-\gamma_{i}}(N_{i}(u,v))(t)\| \\ &\leq \frac{t^{1-\gamma_{i}}}{\Gamma(\alpha_{i})} \int_{0}^{t} (t-s)^{\alpha_{i}-1} \|f_{i}(s,u_{n}(s),v_{n}(s)) - f_{i}(s,u(s),v(s))\| ds \\ &\leq \frac{1}{\Gamma(\alpha_{i})} \int_{0}^{t} (t-s)^{\alpha_{i}-1} s^{1-\gamma_{i}} \|f_{i}(s,u_{n}(s),v_{n}(s)) - f_{i}(s,u(s),v(s))\| ds \\ &\leq \frac{T^{\alpha_{i}}}{\Gamma(1+\alpha_{i})} \|f_{i}(\cdot,u_{n}(\cdot),v_{n}(\cdot)) - f_{i}(\cdot,u(\cdot),v(\cdot))\|_{C_{\gamma_{1}}}. \end{split}$$

Since f_i is continuous, then by the Lebesgue dominated convergence theorem, we get

$$||N_i(u_n, v_n) - N_i(u, v)||_{C_{\gamma_1}} \to 0 \text{ as } n \to \infty.$$

Hence N is continuous.

Step 2. N maps bounded sets into bounded sets in C. Set

$$a_i^* := \sup_{t \in I} a(t), \ b_i^* := \sup_{t \in I} b(t): \ i = 1, 2.$$

Let R > 0 and set

$$B_R := \{ (\mu, \nu) \in \mathcal{C} : \|\mu\|_{C_{\gamma_1}} \le R, \|\nu\|_{C_{\gamma_2}} \le R \}.$$

For each $(u, v) \in B_R$ and $t \in I$, we have

$$\begin{aligned} \|t^{1-\gamma_{1}}(N_{1}(u,v))(t)\| &\leq \frac{\|\phi_{1}\|}{\Gamma(\gamma_{1})} + \frac{t^{1-\gamma_{1}}}{\Gamma(\alpha_{1})} \int_{0}^{t} (t-s)^{\alpha_{1}-1} \|f_{1}(s,u(s),v(s))\| ds \\ &\leq \frac{\|\phi_{1}\|}{\Gamma(\gamma_{1})} \\ &+ \frac{1}{\Gamma(\alpha_{1})} \int_{0}^{t} (t-s)^{\alpha_{1}-1} s^{1-\gamma_{1}}(a_{1}(s)\|u(s\|+b_{1}(s)\|v(s)\|) ds \end{aligned}$$

$$\leq \frac{\|\phi_1\|}{\Gamma(\gamma_1)} + \frac{R}{\Gamma(\alpha_1)} \int_0^t (t-s)^{\alpha_1-1} s^{1-\gamma_1}(a_1(s)+b_1(s)) ds$$

$$\leq \frac{\|\phi_1\|}{\Gamma(\gamma_1)} + \frac{(a_1^*+b_1^*T^{\alpha_1}}{\Gamma(1+\alpha_1)}$$

$$:= \ell_1.$$

Thus,

$$||N_1(u,v)||_{C_{\gamma_1}} \le \ell_1.$$

Also, for each $(u, v) \in B_R$ and $t \in I$, we get

$$\|N_{2}(u,v)\|_{C_{\gamma_{2}}} \leq \frac{\|\phi_{2}\|}{\Gamma(\gamma_{2})} + \frac{(a_{2}^{*} + b_{2}^{*}T^{\alpha_{2}})}{\Gamma(1+\alpha_{1})}$$

:= $\ell_{2}.$

Hence,

$$||N(u,v)||_{\mathcal{C}} \le (\ell_1,\ell_2) := \ell.$$

Step 3. N maps bounded sets into equicontinuous sets in C. Let B_R be the ball defined in Step 2. For each $t_1, t_2 \in I$ with $t_1 \leq t_2$ and $(u, v) \in B_R$, we have

$$\begin{split} \|t_{1}^{1-\gamma_{1}}(N_{1}(u,v))(t_{1}) - t_{2}^{1-\gamma_{1}}(N_{1}(u,v))(t_{2})\| \\ &\leq \quad \frac{t_{2}^{1-\gamma_{1}}}{\Gamma(\alpha_{1})} \int_{t-1}^{t_{2}} (t_{2}-s)^{\alpha_{1}-1} \|f_{1}(s,u(s),v(s))\| ds \\ &\leq \quad \frac{T^{\alpha_{1}}}{\Gamma(1+\alpha_{1})} (t_{2}-t_{1})^{\alpha_{1}} (a_{1}^{*}\|u\|_{C_{\gamma_{1}}} + b_{1}(^{*}\|v\|_{C_{\gamma_{2}}}) \\ &\leq \quad \frac{RT^{\alpha_{1}}(a_{1}^{*}+b_{1}^{*})}{\Gamma(1+\alpha_{1})} (t_{2}-t_{1})^{\alpha_{1}} \\ &\to 0 \text{ as } t_{1} \to t_{2}. \end{split}$$

Also, we get

$$\| t_1^{1-\gamma_2}(N_2(u,v))(t_1) - t_2^{1-\gamma_2}(N_2(u,v))(t_2) \|$$

$$\leq \frac{RT^{\alpha_1 2}(a_2^* + b_2^*))}{\Gamma(1+\alpha_2)} (t_2 - t_1)^{\alpha_2}$$

$$\rightarrow 0 \text{ as } t_1 \rightarrow t_2.$$

As a consequence of Steps 1 to 3, with the Arzela-Ascoli theorem, we conclude that N maps B_R into a precompact set in C.

Step 4. The set *E* consisting of $(u, v) \in C$ such that $(u, v) = \lambda N(u, v)$ for some $\lambda \in (0, 1)$ is bounded in *C*.

Let $(u, v) \in \mathcal{C}$ such that $(u, v) = \lambda N(u, v)$. Then $u = \lambda N_1(u, v)$ and $v = \lambda N_2(u, v)$.

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Thus, for each $t \in I$, we have

$$\begin{aligned} \|t^{1-\gamma_{1}}u(t)\| &\leq \frac{\|\phi_{1}\|}{\Gamma(\gamma_{1})} + \frac{t^{1-\gamma_{1}}}{\Gamma(\alpha_{1})} \int_{0}^{t} (t-s)^{\alpha_{1}-1} \|f_{1}(s,u(s),v(s))\| ds \\ &\leq \frac{\|\phi_{1}\|}{\Gamma(\gamma_{1})} \\ &+ \frac{1}{\Gamma(\alpha_{1})} \int_{0}^{t} (t-s)^{\alpha_{1}-1} s^{1-\gamma_{1}} (a_{1}^{*}\|u(s\|+b_{1}^{*}\|v(s)\|) ds \end{aligned}$$

Also, we get

$$\|t^{1-\gamma_2}v(t)\| \le \frac{\|\phi_2\|}{\Gamma(\gamma_2)} + \frac{1}{\Gamma(\alpha_2)} \int_0^t (t-s)^{\alpha_2-1} s^{1-\gamma_2} (a_2^* \|u(s)\| + b_2^* \|v(s)\|) ds.$$

Hence, we obtain

$$||t^{1-\gamma_1}u(t)|| + ||t^{1-\gamma_2}v(t)|| \le a + bc \int_0^t (t-s)^{\alpha-1} (||s^{1-\gamma_1}u(s)|| + ||s^{1-\gamma_2}v(s)||) ds,$$

where

$$a := \frac{\|\phi_1\|}{\Gamma(\gamma_1)} + \frac{\|\phi_2\|}{\Gamma(\gamma_2)}, \ b := \frac{1}{\Gamma(\alpha_1)} + \frac{1}{\Gamma(\alpha_2)},$$
$$c := \max\{a_1^* + a_2^*, b_1^* + b_2^*\}, \ \alpha := \max\{\alpha_1, \alpha_2\}.$$

Lemma 2.11 implies that there exists $\rho := \rho(\alpha) > 0$ such that

$$\begin{aligned} \|t^{1-\gamma_1}u(t)\| + \|t^{1-\gamma_2}v(t)\| &\leq a + abc\rho \int_0^t (t-s)^{\alpha-1} ds \\ &\leq \frac{a + abc\rho T^{\alpha}}{\alpha} \\ &= L. \end{aligned}$$

This gives

$$||u||_{C_{\gamma_1}} + ||v||_{C_{\gamma_2}} \le L.$$

Hence

$$||(u,v)||_{\mathcal{C}} \le L.$$

This shows that the set E is bounded.

As a consequence of steps 1 to 4 together with Theorem 2.10, we can conclude that N has at least one fixed point in B_R which is a solution of the system (1.1)- (1.2).

4. Coupled Hilfer-Hadamard fractional differential systems

Now, we are concerned with the coupled system (1.3)-(1.4). Set C := C([1,T]), and denote the weighted space of continuous functions defined by

$$C_{\gamma,\ln}([1,T]) = \{w(t) : (\ln t)^{1-\gamma} w(t) \in C\},\$$

with the norm

$$||w||_{C_{\gamma,\ln}} := \sup_{t \in [1,T]} |(\ln t)^{1-r} w(t)|.$$

Also, by $C_{\gamma_1,\gamma_2,\ln}([1,T]) := C_{\gamma_1,\ln}([1,T]) \times C_{\gamma_2,\ln}([1,T])$ we denote the product weighted space with the norm

$$\|(u,v)\|_{\mathcal{C}_{\gamma_1,\gamma_2,\ln}([1,T])} = \|u\|_{C_{\gamma_1,\ln}} + \|v\|_{C_{\gamma_2,\ln}}.$$

Let us recall some definitions and properties of Hadamard fractional integration and differentiation. We refer to [13] for a more detailed analysis.

Definition 4.1. [13] (Hadamard fractional integral). The Hadamard fractional integral of order q > 0 for a function $g \in L^1([1, T])$, is defined as

$$({}^{H}I_{1}^{q}g)(x) = \frac{1}{\Gamma(q)} \int_{1}^{x} \left(\ln\frac{x}{s}\right)^{q-1} \frac{g(s)}{s} ds,$$

provided the integral exists.

Example 4.2. Let 0 < q < 1. Let $g(x) = \ln x, x \in [0, e]$. Then

$$({}^{H}I_{1}^{q}g)(x) = \frac{1}{\Gamma(2+q)}(\ln x)^{1+q}; \text{ for a.e. } x \in [0,e].$$

Set

$$\delta = x \frac{d}{dx}, \ q > 0, \ n = [q] + 1,$$

and

$$AC^n_{\delta} := \{u : [1,T] \to E : \delta^{n-1}[u(x)] \in AC(I)\}$$

Analogous to the Riemann-Liouville fractional derivative, the Hadamard fractional derivative is defined in terms of the Hadamard fractional integral in the following way:

Definition 4.3. [13] (Hadamard fractional derivative). The Hadamard fractional derivative of order q > 0 applied to the function $w \in AC^n_{\delta}$ is defined as

$$({}^{H}D_{1}^{q}w)(x) = \delta^{n}({}^{H}I_{1}^{n-q}w)(x).$$

In particular, if $q \in (0, 1]$, then

$$({}^{H}D_{1}^{q}w)(x) = \delta({}^{H}I_{1}^{1-q}w)(x).$$

Example 4.4. Let 0 < q < 1. Let $w(x) = \ln x, x \in [0, e]$. Then

$$({}^{H}D_{1}^{q}w)(x) = \frac{1}{\Gamma(2-q)}(\ln x)^{1-q}, \text{ for a.e. } x \in [0,e].$$

It has been proved (see e.g. Kilbas [[12], Theorem 4.8]) that in the space $L^1(I)$, the Hadamard fractional derivative is the left-inverse operator to the Hadamard fractional integral, i.e.

$$({}^{H}D_{1}^{q})({}^{H}I_{1}^{q}w)(x) = w(x).$$

From Theorem 2.3 of [13], we have

$$({}^{H}I_{1}^{q})({}^{H}D_{1}^{q}w)(x) = w(x) - \frac{({}^{H}I_{1}^{1-q}w)(1)}{\Gamma(q)}(\ln x)^{q-1}.$$

Analogous to the Hadamard fractional calculus, the Caputo-Hadamard fractional derivative is defined in the following way:

Definition 4.5. (Caputo-Hadamard fractional derivative) The Caputo-Hadamard fractional derivative of order q > 0 applied to the function $w \in AC^n_{\delta}$ is defined as

$${}^{Hc}D_{1}^{q}w)(x) = ({}^{H}I_{1}^{n-q}\delta^{n}w)(x)$$

In particular, if $q \in (0, 1]$, then

(

$$({}^{Hc}D_1^q w)(x) = ({}^{H}I_1^{1-q}\delta w)(x).$$

From the Hadamard fractional integral, the Hilfer-Hadamard fractional derivative (introduced for the first time in [17]) is defined in the following way:

Definition 4.6. (Hilfer-Hadamard fractional derivative). Let $\alpha \in (0, 1)$, $\beta \in [0, 1]$, $\gamma = \alpha + \beta - \alpha\beta$, $w \in L^1(I)$, and ${}^HI_1^{(1-\alpha)(1-\beta)}w \in AC(I)$. The Hilfer-Hadamard fractional derivative of order α and type β applied to the function w is defined as

$${}^{H}D_{1}^{\alpha,\beta}w)(t) = \left({}^{H}I_{1}^{\beta(1-\alpha)}({}^{H}D_{1}^{\gamma}w)\right)(t)$$

= $\left({}^{H}I_{1}^{\beta(1-\alpha)}\delta({}^{H}I_{1}^{1-\gamma}w)\right)(t); \text{ for a.e. } t \in [1,T].$ (4.1)

This new fractional derivative (4.1) may be viewed as interpolating the Hadamard fractional derivative and the Caputo-Hadamard fractional derivative. Indeed for $\beta = 0$ this derivative reduces to the Hadamard fractional derivative and when $\beta = 1$, we recover the Caputo-Hadamard fractional derivative.

$${}^{H}D_{1}^{\alpha,0} = {}^{H}D_{1}^{\alpha}, and {}^{H}D_{1}^{\alpha,1} = {}^{Hc}D_{1}^{\alpha}.$$

From Theorem 21 in [18], we concluded the following lemma.

Lemma 4.7. Let $g: [1,T] \times \mathbb{R}^m \to \mathbb{R}^m$ be such that $g(\cdot, u(\cdot)) \in C_{\gamma,\ln}([1,T])$ for any $u \in C_{\gamma,\ln}([1,T])$. Then problem (1.3) is equivalent to the following Volterra integral equation

$$u(t) = \frac{\phi_0}{\Gamma(\gamma)} (\ln t)^{\gamma - 1} + ({}^H I_1^{\alpha} g(\cdot, u(\cdot)))(t).$$

Definition 4.8. By a solution of the coupled system (1.3)-(1.4) we mean a coupled continuous functions $(u, v) \in C_{\gamma_1, \ln} \times C_{\gamma_2, \ln}$ those satisfy the conditions (1.4) and the equations (1.3) on [1, T].

Now we give (without proof) similar existence and uniqueness results for the system (1.3)-(1.4). Let us introduce the following hypotheses:

 (H'_1) There exist continuous functions $p_i, q_i : [1,T] \to (0,\infty); i = 1, 2$ such that

$$||g_i(t, u_1, v_1) - g_i(t, u_2, v_2)|| \le p_i(t)||u_1 - u_2|| + q_i(t)||v_1 - v_2||;$$

for a.e. $t \in [1,T]$, and each $u_i, v_i \in \mathbb{R}^m$, i = 1, 2.

(H'_2) There exist continuous functions $a_i, b_i : [1,T] \to (0,\infty); i = 1, 2$ such that $\|g_i(t, u, v)\| \le a_i(t) \|u\| + b_i(t) \|v\|;$ for a.e. $t \in [1,T]$, and each $u, v \in \mathbb{R}^m$.

Theorem 4.9. Assume that the hypothesis (H'_1) holds. If the matrix

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$$\begin{pmatrix} \frac{(\ln T)^{\alpha_1}}{\Gamma(1+\alpha_1)} p_1^* & \frac{(\ln T)^{\alpha_1}}{\Gamma(1+\alpha_1)} q_1^* \\ \frac{(\ln T)^{\alpha_2}}{\Gamma(1+\alpha_2)} p_2^* & \frac{(\ln T)^{\alpha_2}}{\Gamma(1+\alpha_2)} q_2^* \end{pmatrix}$$

converges to 0, then the coupled system (1.3)-(1.4) has a unique solution defined on [1, T].

Theorem 4.10. Assume that the hypothesis (H'_2) holds. Then the coupled system (1.3)-(1.4) has at least one solution defined on [1, T].

5. An example

Consider the following coupled system of Hilfer fractional differential equations

$$\begin{cases} (D_0^{\frac{1}{2},\frac{1}{2}}u)(t) = f(t,u(t),v(t));\\ (D_0^{\frac{1}{2},\frac{1}{2}}v)(t) = g(t,u(t),v(t));\\ (I_0^{\frac{1}{4}}u)(0) = 1,\\ (I_0^{\frac{1}{4}}v_n)(0) = 0, \end{cases} \quad : t \in [0,1], \tag{5.1}$$

where

$$f(t, u, v) = \frac{t^{\frac{-1}{4}}(u(t) + v(t))\sin t}{64(1 + \sqrt{t})(1 + |u| + |v|)}; \ t \in [0, 1],$$
$$g(t, u, v) = \frac{(u(t) + v(t))\cos t}{64(1 + |u| + |v|)}; \ t \in [0, 1].$$

Set $\alpha_i = \beta_i = \frac{1}{2}$; i = 1, 2, then $\gamma_i = \frac{3}{4}$; i = 1, 2. The hypothesis (H_1) is satisfied with

$$p_1(t) = p_2(t) = q_1(t) = q_2(t) = \frac{1}{64}.$$

Also the matrix

$$\frac{1}{64\sqrt{\pi}} \left(\begin{array}{cc} 1 & 1 \\ 1 & 1 \end{array} \right)$$

converges to 0. Hence, Theorem 3.2 implies that the system (5.1) has a unique solution defined on [0, 1].

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Received: November 4, 2020; Accepted: June 14, 2021.