



Weak solutions of a fractional-order nonlocal boundary value problem in reflexive Banach spaces

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Abstract In this work, we establish an existence result (based on O'Regan fixed point theorem) for a nonlinear fractional-order nonlocal boundary value problem.

Keywords: *Fractional calculus; Nonlocal boundary value problem.*

1 Preliminaries and Introduction

Let $L_1(I)$ be the space of Lebesgue integrable functions on the interval $I = [0, 1]$. Unless otherwise stated, E is a reflexive Banach space with norm $\|\cdot\|$ and dual E^* . We will denote by E_w the space E endowed with the weak topology $\sigma(E, E^*)$ and denote by $C[I, E]$ the Banach space of strongly continuous functions $u : I \rightarrow E$ with sup-norm $\|\cdot\|_0$.

We recall that the fractional integral operator of order $\beta > 0$ with left-hand point a is defined by (see [4], [9], [10] and [15])

$$I_a^\beta u(t) = \int_a^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} u(s) ds.$$

We recall the following definitions. Let E be a Banach space and let $u : I \rightarrow E$. Then

- (1) $u(\cdot)$ is said to be weakly continuous (measurable) at $t_0 \in I$ if for every $\varphi \in E^*$ we have $\varphi(u(\cdot))$ continuous (measurable) at t_0 .
- (2) A function $h : E \rightarrow E$ is said to be weakly sequentially continuous if h takes weakly convergent sequences in E to weakly convergent sequences in E .

If u is weakly continuous on I , then u is strongly measurable (see [3]), hence weakly measurable.

Note that in reflexive Banach spaces weakly measurable functions are Pettis integrable (see [1], [3] and [8] for the definition) if and only if $\varphi(u(\cdot))$ is Lebesgue integrable on I for every $\varphi \in E^*$ (see [3]).

Now, we present some auxiliary results that will be needed in this paper. Firstly, we state O'Regan fixed point theorem ([7]).

Theorem 1.1 *Let E be a Banach space with Q a nonempty, bounded, closed, convex, equicontinuous subset of $C[I, E]$. Suppose $T : Q \rightarrow Q$ is weakly sequentially continuous and assume $TQ(t)$ is weakly relatively compact in E for each $t \in I$, holds. Then the operator T has a fixed point in Q .*

The following theorems can be found in [2], [16] and [5] respectively.

Theorem 1.2 *(Dominated convergence theorem for Pettis integral)*

Let $u : I \rightarrow E$. Suppose there is a sequence (u_n) of Pettis integrable functions from I into E such that $\lim_{n \rightarrow \infty} \varphi(u_n) = \varphi(u)$ a.e. for $\varphi \in E^$. If there is a scalar function $\psi \in L_1(I)$ with $\|u_n(\cdot)\| < \psi(\cdot)$ a.e. for all n , then u is Pettis integrable and*

$$\int_J u_n(s) ds \rightarrow \int_J u(s) ds \text{ weakly } \forall t \in I.$$

Theorem 1.3 *A subset of a reflexive Banach space is weakly compact if and only if it is closed in the weak topology and bounded in the norm topology.*

Theorem 1.4 *Let Q be a weakly compact subset of $C[I, E]$. Then $Q(t)$ is weakly compact subset of E for each $t \in I$.*

Finally, we state some results which is an immediate consequence of the Hahn-Banach theorem.

Theorem 1.5 *Let E be a normed space with $u_0 \neq 0$. then there exists a $\varphi \in E^*$ with $\|\varphi\| = 1$ and $\varphi(u_0) = \|u_0\|$.*

Theorem 1.6 *If $u_0 \in E$ is such that $\varphi(u_0) = 0$ for every $\varphi \in E^*$, then $u_0 = 0$.*

In this work we study the existence of solutions, in the Banach space $C[I, E]$, of the nonlocal boundary value problem

$$\left\{ \begin{array}{l} D^\beta u(t) + f(t, u(t)) = 0, \\ \beta \in (1, 2), \\ t \in (0, 1), \\ I^\gamma u(t)|_{t=0} = 0, \\ \gamma \in (0, 1], \\ \alpha u(\eta) = u(1), \\ 0 < \eta < 1, \\ 0 \leq \alpha \eta^{\beta-1} < 1. \end{array} \right. \quad (1)$$

Now consider the fractional-order integral equation

$$\begin{aligned} u(t) = & -I^\beta f(t, u(t)) - \frac{\alpha t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^\eta \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds \\ & + \frac{t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds, \\ & \beta \in (1, 2), t \in (0, 1). \end{aligned}$$

In [7] the author studied the integral equation

$$y(t) = x_0 + \int_0^t f(s, y(s)) ds, \quad t \in [0, T], \quad x_0 \in E$$

where $E = (E, |\cdot|)$ is a real Banach space, under the assumptions that $f(t, \cdot)$ is weakly sequentially continuous for each $t \in [0, T]$ and $f(\cdot, y(\cdot))$ is Pettis integrable on $[0, T]$ for each continuous function $y : [0, T] \rightarrow E$ and $|f(t, y)| \leq h_r(t)$ for a.e. $t \in [0, T]$ and all $y \in E$ with $|y| \leq r, r > 0, h_r \in L_1[0, T]$.

Also, in [6] the author studied the Volterra-Hammerstein integral equation

$$y(t) = h(t) + \int_0^t k(t, s) f(s, y(s)) ds, \quad t \in [0, T], \quad T > 0,$$

under the assumptions that $f : [0, T] \times B \rightarrow B$ is weakly-weakly continuous and $h : [0, T] \rightarrow B$ is weakly continuous, where B is a reflexive Banach space. Here we study the existence of weak solution of the fractional-order integral equation (2) such that the function $f : I \times B_r \rightarrow E$ satisfies the following conditions:

- (1) For each $t \in I, f_t = f(t, \cdot)$ is weakly sequentially continuous.

- (2) For each $u \in E_r$, $f(., u(.))$ is weakly measurable on I .
- (3) for any $r > 0$, the weak closure of the range of $f(I \times B_r)$ is weakly compact in E (or equivalently; there exists an M_r such that $\|f(t, u)\| \leq M_r$ for all $(t, u) \in I \times B_r$).

Definition 1.1 *by a weak solution of (2) we mean a function $u \in C[I, E]$ such that for all $\varphi \in E^*$*

$$\begin{aligned} \varphi(u(t)) = & - I^\beta \phi(f(t, u(t))) - \frac{\alpha t^{\beta-1}}{1 - \alpha \eta^{\beta-1}} \int_0^\eta \frac{(\eta - s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds \\ & + \frac{t^{\beta-1}}{1 - \alpha \eta^{\beta-1}} \int_0^1 \frac{(1 - s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds, \beta \in (1, 2), t \in (0, 1). \end{aligned}$$

2 Fractional-order integrals in reflexive Banach spaces

Here, we define the fractional-order integral operator in reflexive Banach spaces. Definition given below is an extension of such a notion for real-valued functions.

Definition 2.1 *Let $u : I \rightarrow E$ be a weakly measurable function, such that $\varphi(u(.)) \in L_1(I)$, and let $\alpha > 0$. Then the fractional (arbitrary) order Pettis integral (shortly FPI) $I^\alpha u(t)$ is defined by*

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

In the above definition the sign " \int " denotes the Pettis integral. Such an integral is well defined (see [11]):

Lemma 2.1 *Let $u : I \rightarrow E$ be a weakly measurable function, such that $\varphi(u(.)) \in L_1(I)$, and let $\alpha > 0$. The fractional (arbitrary) order Pettis integral*

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

exists for almost every $t \in I$ as a function from I into E and $\varphi(I^\alpha u(t)) = I^\alpha \varphi(u(t))$.

The following lemma can be found in [12]

Lemma 2.2 Let $u : I \rightarrow E$ be weakly continuous function on $[0, 1]$. Then, FPI of u exists for almost every $t \in [0, 1]$ as a weakly continuous function from $[0, 1]$ to E . Moreover,

$$\varphi(I^\alpha u(t)) = I^\alpha \varphi(u(t)), \text{ for all } \varphi \in E^*.$$

Definition 2.2 Let $u : I \rightarrow E$. We define the fractional-Pseudo derivative (shortly FPD) of u of order $\alpha \in (n - 1, n), n \in \mathbb{N}$ by

$$\frac{d^\alpha}{dt^\alpha} u(t) = D^n I^{n-\alpha} u(t).$$

In the above definition the sign "D" denotes the Pseudo differential operator (see [8]).

The following lemma can be found in [13]

Lemma 2.3 Let $u : [0, 1] \rightarrow E$ be weakly continuous function on $[0, 1]$ such that the real-valued function $I^{n-\alpha} \varphi u$ is n -times differentiable. Then, the FPD of u of order $\alpha \in (n - 1, n)$, exists.

Definition 2.3 A function $u : I \rightarrow E$ is called Pseudo solution of (1) if $u \in C[I, E]$ has FPD of order $\beta \in (1, 2), I^\gamma u(t)|_{t=0} = 0, \gamma \in (0, 1], \alpha u(\eta) = u(1), 0 < \eta < 1, 0 \leq \alpha \eta^{\beta-1} < 1$ and satisfies

$$\frac{d^2}{dt^2} \varphi(I^{2-\beta} u(t)) + \varphi(f(t, u(t))) = 0, \text{ a.e. on } (0, 1), \text{ for each } \varphi \in E^*.$$

Now, for the properties of the integrals of fractional-orders in reflexive spaces we have the following lemma [11]:

Lemma 2.4 Let $u : I \rightarrow E$ be weakly measurable and $\varphi(u(\cdot)) \in L_1(I)$. If $\alpha, \beta \in (0, 1)$, we have:

- (1) $I^\alpha I^\beta u(t) = I^{\alpha+\beta} u(t)$ for a.e. $t \in I$.
- (2) $\lim_{\alpha \rightarrow 1} I^\alpha u(t) = I^1 u(t)$ weakly uniformly on I if only these integrals exist on I .
- (3) $\lim_{\alpha \rightarrow 0} I^\alpha u(t) = u(t)$ weakly in E for a.e. $t \in I$.
- (4) If, for a fixed $t \in I$, $\varphi(u(t))$ is bounded for each $\varphi \in E^*$, then $\lim_{t \rightarrow 0} I^\alpha u(t) = 0$.

3 Main result

In this section we present our main result by proving the existence of solutions of the equation (2) in $C[I, E]$.

Let E be a reflexive Banach space. And let

$$E_r = \{u \in C[I, E] : \|u\|_0 < \frac{M_r}{\Gamma(1 + \beta)} + r\} \quad (r > 0),$$

where $\|\cdot\|_0$ is the sup-norm. We will consider the set

$$B_r = \{u(t) \in E : u \in E_r, t \in I\}.$$

Now, we are in a position to formulate and prove our main result.

Theorem 3.1 *Let the assumptions (1) - (3) are satisfied.*

$$\text{If} \quad \frac{(\alpha + 1) M_r}{(1 - \alpha \eta^{\beta-1}) \Gamma(1 + \beta)} < r$$

Then equation (2) has at least one weak solution $u \in C[I, E]$.

Proof: Let us define the operator T as

$$\begin{aligned} Tu(t) = & - I^\beta f(t, u(t)) - \frac{\alpha t^{\beta-1}}{1 - \alpha \eta^{\beta-1}} \int_0^\eta \frac{(\eta - s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds \\ & + \frac{t^{\beta-1}}{1 - \alpha \eta^{\beta-1}} \int_0^1 \frac{(1 - s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds, \quad \beta \in (1, 2), t \in I. \end{aligned}$$

We will solve equation (2) by finding a fixed point of the operator T .

We claim

$$T : C[I, E] \rightarrow C[I, E].$$

To prove our claim, first note that assumption (2) implies that for each $u \in C[I, E]$, $f(\cdot, u(\cdot))$ is weakly measurable on I . The fact that f has weakly compact range means that $\varphi(f(\cdot, u(\cdot)))$ is Lebesgue integrable on I for every $\varphi \in E^*$ and thus the operator T is well defined. Now, we show that if $u \in C[I, E]$, then $Tu \in C[I, E]$. Note that there exists $r > 0$ with $\|u\|_0 = \sup_{t \in I} \|u(t)\| < \frac{M_r}{\Gamma(1 + \beta)} + r$.

Now assumption (3) implies that

$$\|f(t, u(t))\| \leq M_r \quad \text{for } t \in [0, 1].$$

Let $t, \tau \in [0, 1]$ with $t > \tau$. Without loss of generality, assume $Tu(t) - Tu(\tau) \neq 0$. Then there exists (a consequence of Theorem 1.5) $\varphi \in E^*$ with $\|\varphi\| = 1$ and

$$\|Tu(t) - Tu(\tau)\| = \varphi(Tu(t) - Tu(\tau)).$$

Thus

$$\begin{aligned} & \|Tu(t) - Tu(\tau)\| \leq \\ & \leq \left| \int_0^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds - \int_0^\tau \frac{(\tau-s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds \right| \\ & + \frac{\alpha}{1-\alpha} \frac{1}{\eta^{\beta-1}} \int_0^\eta \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds |t^{\beta-1} - \tau^{\beta-1}| \\ & + \frac{1}{1-\alpha} \frac{1}{\eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds |t^{\beta-1} - \tau^{\beta-1}| \\ & \leq \left| \int_0^\tau \frac{(t-s)^{\beta-1} - (\tau-s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds \right| \\ & + \left| \int_\tau^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds \right| \\ & + \frac{\alpha M_r}{1-\alpha} \frac{1}{\eta^{\beta-1}} \int_0^\eta \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} ds |t^{\beta-1} - \tau^{\beta-1}| \\ & + \frac{M_r}{1-\alpha} \frac{1}{\eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} ds |t^{\beta-1} - \tau^{\beta-1}| \\ & \leq \frac{M_r}{\Gamma(\beta)} \left(\int_0^\tau |(t-s)^{\beta-1} - (\tau-s)^{\beta-1}| ds + \int_\tau^t (t-s)^{\beta-1} ds \right) \\ & + \frac{\alpha M_r \eta^\beta}{(1-\alpha) \eta^{\beta-1} \Gamma(1+\beta)} |t^{\beta-1} - \tau^{\beta-1}| \\ & + \frac{M_r}{(1-\alpha) \eta^{\beta-1} \Gamma(1+\beta)} |t^{\beta-1} - \tau^{\beta-1}| \\ & \leq \frac{M_r}{\Gamma(1+\beta)} (2(t-\tau)^\beta + |t^\beta - \tau^\beta|) \\ & + \frac{M_r (\alpha \eta^\beta + 1)}{(1-\alpha) \eta^{\beta-1} \Gamma(1+\beta)} |t^{\beta-1} - \tau^{\beta-1}|. \end{aligned}$$

which proves that $Tu \in C[I, E]$.

Now, let

$$\begin{aligned} Q &= \{u \in E_r : (\forall t, \tau \in I) \\ & (\|u(t) - u(\tau)\| \leq \frac{M_r}{\Gamma(1+\beta)} (2(t-\tau)^\beta + |t^\beta - \tau^\beta|) \\ & + \frac{M_r (\alpha \eta^\beta + 1)}{(1-\alpha) \eta^{\beta-1} \Gamma(1+\beta)} |t^{\beta-1} - \tau^{\beta-1}|)\}, \end{aligned}$$

Note that Q is nonempty, closed, bounded, convex and equicontinuous subset of $C[I, E]$. Now, we claim that $T : Q \rightarrow Q$ and is weakly sequentially continuous. If this is true then according to Theorem 1.3, TQ is bounded in $C[I, E]$ (hence, Theorem 1.4, implies $TQ(t)$ is weakly relatively compact in E for each $t \in I$) and the result follows immediately from Theorem 1.1. It remains to prove our claim. First we show that T maps Q into Q . To see this, note that the

inequality (2) shows that TQ is norm continuous. Now, take $u \in Q$; without loss of generality, we may assume that $I^\alpha f(t, u(t)) \neq 0$, then, by Theorem 1.5, there exists $\varphi \in E^*$ with $\|\varphi\| = 1$ and $\|I^\alpha f(t, u(t))\| = \varphi(I^\alpha f(t, u(t)))$. Thus

$$\begin{aligned}
 \|Tu(t)\| &\leq \\
 &\leq \|I^\beta f(t, u(t))\| + \left\| \frac{\alpha t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^\eta \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds \right\| \\
 &+ \left\| \frac{t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds \right\| \\
 &= \varphi(I^\beta f(t, u(t))) + \varphi \left(\frac{\alpha t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^\eta \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds \right) \\
 &+ \varphi \left(\frac{t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds \right) \\
 &= I^\beta \varphi(f(t, u(t))) + \frac{\alpha t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^\eta \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds \\
 &+ \frac{t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} \varphi(f(s, u(s))) ds \\
 &\leq M_r \int_0^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} ds + \frac{\alpha M_r t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^\eta \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} ds \\
 &+ \frac{M_r t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} ds \\
 &\leq \frac{M_r t^\beta}{\Gamma(1+\beta)} + \frac{M_r t^{\beta-1}}{(1-\alpha \eta^{\beta-1}) \Gamma(1+\beta)} (\alpha \eta^\beta + 1) \\
 &\leq \frac{M_r}{\Gamma(1+\beta)} + \frac{M_r (\alpha + 1)}{(1-\alpha \eta^{\beta-1}) \Gamma(1+\beta)} \\
 &< \frac{M_r}{\Gamma(1+\beta)} + r,
 \end{aligned}$$

therefore

$$\|Tu\|_0 < \frac{M_r}{\Gamma(1+\beta)} + r.$$

Thus $T : Q \rightarrow Q$. Finally, we will show that T is weakly sequentially continuous. To see this, let $\{u_n\}_{n=1}^\infty$ be a sequence in Q and let $u_n(t) \rightarrow u(t)$ in E_w for each $t \in [0, 1]$. Recall [5] that a sequence $\{u_n\}_{n=1}^\infty$ is weakly convergent in $C[I, E]$ if and only if it is weakly pointwise convergent in E . Fix $t \in I$. From the weak sequential continuity of $f(t, \cdot)$, the Lebesgue dominated convergence theorem (see assumption (3)) for the Pettis integral [2] implies for each $\varphi \in E^*$ that $\varphi(Tu_n(t)) \rightarrow \varphi(Tu(t))$ a.e. on I , $Tu_n(t) \rightarrow Tu(t)$ in E_w . So $T : Q \rightarrow Q$ is weakly sequentially continuous. The proof is complete. ■

Now, we are looking for sufficient conditions to ensure the existence of Pseudo solution to the boundary value problem (1).

Theorem 3.2 *If $f : I \times B_r \rightarrow E$ satisfies the assumptions of Theorem 3.1, then the boundary value problem (1) has at least one solution $u \in C[I, E]$.*

Proof: Let us remark, that by assumptions (2), (3) the FPI of f of order $\beta > 1$ exists and

$$\varphi(I^\beta f(t, u(t))) = I^\beta \varphi(f(t, u(t))), \text{ for all } \varphi \in E^*.$$

Let u be a solution of equation (2), then

$$\begin{aligned} u(t) = & -I^\beta f(t, u(t)) - \frac{\alpha t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^\eta \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds \\ & + \frac{t^{\beta-1}}{1-\alpha \eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds, \quad \beta \in (1, 2), t \in (0, 1). \end{aligned}$$

It is clear that

$$I^\gamma u(t)|_{t=0} = 0, \quad \gamma \in (0, 1], \quad \alpha u(\eta) = u(1).$$

Furthermore, we have

$$u(t) = -I^\beta f(t, u(t)) + K t^{\beta-1}, \quad (2)$$

where

$$\begin{aligned} K = & \frac{-\alpha}{1-\alpha \eta^{\beta-1}} \int_0^\eta \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds \\ & + \frac{1}{1-\alpha \eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} f(s, u(s)) ds. \end{aligned}$$

since $u \in C[I, E]$, then $\varphi(I^{2-\beta} u(t)) = I^{2-\beta} \varphi(u(t))$, for all $\varphi \in E^*$ (see Lemma 2.2). From equation (2), we deduce that

$$\begin{aligned} \varphi u(t) = & -\varphi(I^\beta f(t, u(t))) + \varphi K t^{\beta-1} \\ = & -I^\beta \varphi(f(t, u(t))) + \varphi K t^{\beta-1}. \end{aligned} \quad (3)$$

Operating by $I^{2-\beta}$ on both sides of the equation (3) and using the properties of fractional calculus in the space $L_1[0, 1]$ (see [14] and [15]) result in

$$I^{2-\beta} \varphi u(t) = -I^2 \varphi(f(t, u(t))) + \varphi K \Gamma(\beta) t.$$

Therefore,

$$\varphi(I^{2-\beta} u(t)) = -I^2 \varphi(f(t, u(t))) + \varphi K \Gamma(\beta) t.$$

Thus

$$\frac{d^2}{dt^2} \varphi(I^{2-\beta} u(t)) = -\varphi(f(t, u(t))) \text{ a.e. on } (0, 1).$$

That is u has the FPD of order $\beta \in (1, 2)$ and u is a solution of the differential equation (1) which complete the proof. ■

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