



Positive Solutions for a Fractional p -Laplacian Boundary Value Problem

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Abstract. In this paper we study the existence of positive solutions for the fractional p -Laplacian boundary value problem

$$\begin{cases} D_{0+}^{\beta}(\phi_p(D_{0+}^{\alpha}u(t))) = f(t, u(t)), t \in (0, 1), \\ u(0) = u'(0) = 0, u'(1) = au'(\xi), D_{0+}^{\alpha}u(0) = 0, D_{0+}^{\alpha}u(1) = bD_{0+}^{\alpha}u(\eta), \end{cases}$$

where $2 < \alpha \leq 3$, $1 < \beta \leq 2$, $D_{0+}^{\alpha}, D_{0+}^{\beta}$ are the standard Riemann-Liouville fractional derivatives, $\phi_p(s) = |s|^{p-2}s$, $p > 1$, $\phi_p^{-1} = \phi_q$, $1/p + 1/q = 1$, $0 < \xi, \eta < 1$, $0 \leq a < \xi^{2-\alpha}$, $0 \leq b < \eta^{\frac{1-\beta}{p-1}}$ and $f \in C([0, 1] \times [0, +\infty), [0, +\infty))$. Using the monotone iterative method and the fixed point index theory in cones, we establish two new existence results when the nonlinearity f is allowed to grow $(p-1)$ -sublinearly and $(p-1)$ -superlinearly at infinity.

1. Introduction

In this paper we discuss the existence of positive solutions for the fractional p -Laplacian boundary value problem

$$\begin{cases} D_{0+}^{\beta}(\phi_p(D_{0+}^{\alpha}u(t))) = f(t, u(t)), t \in (0, 1), \\ u(0) = u'(0) = 0, u'(1) = au'(\xi), D_{0+}^{\alpha}u(0) = 0, D_{0+}^{\alpha}u(1) = bD_{0+}^{\alpha}u(\eta), \end{cases} \quad (1)$$

where $2 < \alpha \leq 3$, $1 < \beta \leq 2$, $D_{0+}^{\alpha}, D_{0+}^{\beta}$ are the standard Riemann-Liouville fractional derivatives, $\phi_p(s) = |s|^{p-2}s$, $p > 1$, $\phi_p^{-1} = \phi_q$, $1/p + 1/q = 1$, $0 < \xi, \eta < 1$, $0 \leq a < \xi^{2-\alpha}$, $0 \leq b < \eta^{\frac{1-\beta}{p-1}}$ and $f \in C([0, 1] \times [0, +\infty), [0, +\infty))$.

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Fractional differential equations arise naturally for example in physics, chemistry, diffusion and transport theory, chaos and turbulence, viscoelastic mechanics and non-newtonian fluid mechanics; for more details on fractional applications, we refer the reader to [1–3]. There are many papers in the literature on the existence of solutions for fractional boundary value problems; see for example [4–12] and the references therein. In [4], the authors investigated the existence of positive solutions for the fractional differential equation with integral boundary conditions

$$\begin{cases} D_{0+}^\alpha u(t) + q(t)f(t, u(t)) = 0, t \in (0, 1), \\ u(0) = u'(0) = 0, u(1) = \int_0^1 g(s)u(s)ds, \end{cases}$$

and obtained an existence result if the following condition is satisfied:

(H_f) there exist $a, \Lambda > 0$ such that $f(t, x) \leq f(t, y) \leq \Lambda a$, for $0 \leq x \leq y \leq a, t \in [0, 1]$.

Note for multi-point boundary value problems the Green's functions may be complicated. Bai [5] considered the fractional three point boundary value problem

$$\begin{cases} D_{0+}^\alpha u(t) + f(t, u(t)) = 0, 0 < t < 1, \\ u(0) = 0, \beta u(\eta) = u(1), \end{cases} \tag{2}$$

where $\alpha \in (1, 2], \beta\eta^{\alpha-1}, \eta \in (0, 1)$. The Green's function is

$$G(t, s) = \begin{cases} \frac{[t(1-s)]^{\alpha-1} - \beta t^{\alpha-1}(\eta-s)^{\alpha-1} - (t-s)^{\alpha-1}(1-\beta\eta^{\alpha-1})}{(1-\beta\eta^{\alpha-1})\Gamma(\alpha)}, & 0 \leq s \leq t \leq 1, s \leq \eta, \\ \frac{[t(1-s)]^{\alpha-1} - (t-s)^{\alpha-1}(1-\beta\eta^{\alpha-1})}{(1-\beta\eta^{\alpha-1})\Gamma(\alpha)}, & 0 < \eta \leq s \leq t \leq 1, \\ \frac{[t(1-s)]^{\alpha-1} - \beta t^{\alpha-1}(\eta-s)^{\alpha-1}}{(1-\beta\eta^{\alpha-1})\Gamma(\alpha)}, & 0 \leq t \leq s \leq \eta < 1, \\ \frac{[t(1-s)]^{\alpha-1}}{(1-\beta\eta^{\alpha-1})\Gamma(\alpha)}, & 0 \leq t \leq s \leq 1, \eta \leq s. \end{cases} \tag{3}$$

Note if $\beta = 0$, then (2) reduces to the problem

$$\begin{cases} D_{0+}^\alpha u(t) + f(t, u(t)) = 0, 0 < t < 1, \\ u(0) = u(1) = 0. \end{cases} \tag{4}$$

The Green's function is

$$g(t, s) = \frac{1}{\Gamma(\alpha)} \begin{cases} [t(1-s)]^{\alpha-1} - (t-s)^{\alpha-1}, & 0 \leq s \leq t \leq 1, \\ [t(1-s)]^{\alpha-1} & 0 \leq t \leq s \leq 1. \end{cases} \tag{5}$$

Now if the three point problem (2) is considered as a perturbation of the two point problem (4), we can use (5) to obtain (3), i.e.,

$$G(t, s) = g(t, s) + \frac{\beta t^{\alpha-1}}{1 - \beta\eta^{\alpha-1}} g(\eta, s).$$

This simple idea motivates our study in Section 2.

In this paper we first obtain an existence result with f growing $(p - 1)$ -sublinearly at infinity. Moreover, we establish an iterative sequence for approximating the solution. Next, using the fixed point index theory, we obtain an existence result with f growing $(p - 1)$ -superlinearly at infinity.

2. Preliminaries

For convenience, in this section we present some basic definitions and notations from fractional calculus.

Definition 2.1(see [3, page 36-37]) The Riemann-Liouville fractional derivative of order $\alpha > 0$ of a continuous function $f : (0, +\infty) \rightarrow (-\infty, +\infty)$ is given by

$$D_{0+}^{\alpha}f(t) = \frac{1}{\Gamma(n - \alpha)} \left(\frac{d}{dt} \right) \int_0^t \frac{f(s)}{(t - s)^{\alpha-n+1}} ds,$$

where $n = [\alpha] + 1$, $[\alpha]$ denotes the integer part of the number α , provided that the right side is pointwise defined on $(0, +\infty)$.

Definition 2.2(see [3, Definition 2.1]) The Riemann-Liouville fractional integral of order $\alpha > 0$ of a function $f : (0, +\infty) \rightarrow (-\infty, +\infty)$ is given by

$$I_{0+}^{\alpha}f(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha-1} f(s) ds,$$

provided that the right side is pointwise defined on $(0, +\infty)$.

From the definition of the Riemann-Liouville derivative one obtains the following result.

Lemma 2.1(see [6]) Let $\alpha > 0$. If we assume $u \in C(0, 1) \cap L(0, 1)$, then the fractional differential equation $D_{0+}^{\alpha}u(t) = 0$ has a unique solution

$$u(t) = c_1t^{\alpha-1} + c_2t^{\alpha-2} + \dots + c_Nt^{\alpha-N}, c_i \in \mathbb{R}, i = 1, 2, \dots, N,$$

where N is the smallest integer greater than or equal to α .

Lemma 2.2(see [6]) Assume that $u \in C(0, 1) \cap L(0, 1)$ with a fractional derivative of order $\alpha > 0$ that belongs to $C(0, 1) \cap L(0, 1)$. Then

$$I_{0+}^{\alpha}D_{0+}^{\alpha}u(t) = u(t) + c_1t^{\alpha-1} + c_2t^{\alpha-2} + \dots + c_Nt^{\alpha-N}, \text{ for some } c_i \in \mathbb{R}, i = 1, 2, \dots, N,$$

where N is the smallest integer greater than or equal to α .

Lemma 2.3 Let α, ξ, a be as in (1) and $y \in C[0, 1]$. Then solving

$$\begin{cases} D_{0+}^{\alpha}u(t) + y(t) = 0, t \in (0, 1), \\ u(0) = u'(0) = 0, u'(1) = au'(\xi), \end{cases} \tag{6}$$

is equivalent to solving

$$u(t) = \int_0^1 G(t, s)y(s)ds,$$

where

$$\begin{aligned} G(t, s) &= g_1(t, s) + \frac{at^{\alpha-1}}{1 - a\xi^{\alpha-1}}g_2(\xi, s), \\ g_1(t, s) &= \frac{1}{\Gamma(\alpha)} \begin{cases} t^{\alpha-1}(1-s)^{\alpha-2} - (t-s)^{\alpha-1}, & 0 \leq s \leq t \leq 1, \\ t^{\alpha-1}(1-s)^{\alpha-2}, & 0 \leq t \leq s \leq 1, \end{cases} \\ g_2(t, s) &= \frac{1}{\Gamma(\alpha)} \begin{cases} t^{\alpha-2}(1-s)^{\alpha-2} - (t-s)^{\alpha-2}, & 0 \leq s \leq t \leq 1, \\ t^{\alpha-2}(1-s)^{\alpha-2}, & 0 \leq t \leq s \leq 1. \end{cases} \end{aligned} \tag{7}$$

Proof. It is enough to consider the case when u is a solution of (2.1). From Definition 2.2 and Lemma 2.2 we have

$$u(t) = c_1t^{\alpha-1} + c_2t^{\alpha-2} + c_3t^{\alpha-3} - \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)}y(s)ds,$$

for some constants $c_i \in \mathbb{R}, i = 1, 2, 3$.

From $u(0) = u'(0) = 0$ we have $c_2 = c_3 = 0$. Hence

$$u(t) = c_1 t^{\alpha-1} - \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} y(s) ds,$$

and

$$u'(t) = c_1(\alpha-1)t^{\alpha-2} - (\alpha-1) \int_0^t \frac{(t-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds.$$

Consequently, we obtain

$$u'(1) = c_1(\alpha-1) - (\alpha-1) \int_0^1 \frac{(1-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds,$$

and

$$u'(\xi) = c_1(\alpha-1)\xi^{\alpha-2} - (\alpha-1) \int_0^\xi \frac{(\xi-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds.$$

Then $u'(1) = au'(\xi)$ implies that

$$c_1 - \int_0^1 \frac{(1-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds = c_1 a \xi^{\alpha-2} - a \int_0^\xi \frac{(\xi-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds,$$

and

$$c_1 = \frac{1}{1-a\xi^{\alpha-2}} \int_0^1 \frac{(1-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds - \frac{a}{1-a\xi^{\alpha-2}} \int_0^\xi \frac{(\xi-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds.$$

As a result,

$$\begin{aligned} u(t) &= \frac{1}{1-a\xi^{\alpha-2}} \int_0^1 \frac{t^{\alpha-1}(1-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds - \frac{at^{\alpha-1}}{1-a\xi^{\alpha-2}} \int_0^\xi \frac{(\xi-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds - \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} y(s) ds \\ &= \int_0^1 \frac{t^{\alpha-1}(1-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds - \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} y(s) ds + \frac{at^{\alpha-1}}{1-a\xi^{\alpha-2}} \int_0^1 \frac{\xi^{\alpha-2}(1-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds \\ &\quad - \frac{at^{\alpha-1}}{1-a\xi^{\alpha-2}} \int_0^\xi \frac{(\xi-s)^{\alpha-2}}{\Gamma(\alpha)} y(s) ds \\ &= \int_0^1 G(t,s) y(s) ds. \end{aligned}$$

This completes the proof. \square

Lemma 2.4 Let $\alpha, \beta, \xi, \eta, a, b$ be as in (1) and $y \in C[0, 1]$. Then solving

$$\begin{cases} D_{0+}^\beta (\phi_p(D_{0+}^\alpha u(t))) = y(t), t \in (0, 1), \\ u(0) = u'(0) = 0, u'(1) = au'(\xi), D_{0+}^\alpha u(0) = 0, D_{0+}^\alpha u(1) = bD_{0+}^\alpha u(\eta), \end{cases} \tag{8}$$

is equivalent to solving

$$u(t) = \int_0^1 G(t,s) \phi_q \left(\int_0^1 H(s,\tau) y(\tau) d\tau \right) ds,$$

where G is defined in (7) and

$$\begin{aligned}
 H(t, s) &= h_1(t, s) + \frac{b^{p-1}t^{\beta-1}}{1 - b^{p-1}\eta^{\beta-1}}h_1(\eta, s), \\
 h_1(t, s) &= \frac{1}{\Gamma(\beta)} \begin{cases} t^{\beta-1}(1-s)^{\beta-1} - (t-s)^{\beta-1}, & 0 \leq s \leq t \leq 1, \\ t^{\beta-1}(1-s)^{\beta-1}, & 0 \leq t \leq s \leq 1. \end{cases} \tag{9}
 \end{aligned}$$

Proof. It is enough to consider the case when u is a solution of (2.3). From Lemma 2.2 we have

$$I_{0+}^{\beta} D_{0+}^{\beta} (\phi_p(D_{0+}^{\alpha} u(t))) = \phi_p(D_{0+}^{\alpha} u(t)) + c_1 t^{\beta-1} + c_2 t^{\beta-2},$$

for some constants $c_i \in \mathbb{R}, i = 1, 2$. In view of (8), we obtain

$$I_{0+}^{\beta} D_{0+}^{\beta} (\phi_p(D_{0+}^{\alpha} u(t))) = I_{0+}^{\beta} y(t).$$

Also we find

$$\begin{aligned}
 \phi_p(D_{0+}^{\alpha} u(t)) &= I_{0+}^{\beta} y(t) + c_1 t^{\beta-1} + c_2 t^{\beta-2} \\
 &= \int_0^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds + c_1 t^{\beta-1} + c_2 t^{\beta-2}.
 \end{aligned}$$

Then $D_{0+}^{\alpha} u(0) = 0$ implies that $c_2 = 0$. Hence,

$$\phi_p(D_{0+}^{\alpha} u(1)) = \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds + c_1,$$

and

$$\phi_p(D_{0+}^{\alpha} u(\eta)) = \int_0^{\eta} \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds + c_1 \eta^{\beta-1}.$$

Consequently, $D_{0+}^{\alpha} u(1) = b D_{0+}^{\alpha} u(\eta)$ implies that

$$\int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds + c_1 = b^{p-1} \int_0^{\eta} \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds + c_1 b^{p-1} \eta^{\beta-1},$$

and

$$c_1 = \frac{b^{p-1}}{1 - b^{p-1}\eta^{\beta-1}} \int_0^{\eta} \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds - \frac{1}{1 - b^{p-1}\eta^{\beta-1}} \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds.$$

Therefore,

$$\begin{aligned}
 \phi_p(D_{0+}^{\alpha} u(t)) &= \int_0^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds + \frac{b^{p-1}t^{\beta-1}}{1 - b^{p-1}\eta^{\beta-1}} \int_0^{\eta} \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \\
 &\quad - \frac{1}{1 - b^{p-1}\eta^{\beta-1}} \int_0^1 \frac{t^{\beta-1}(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \\
 &= \int_0^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds - \int_0^1 \frac{t^{\beta-1}(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds + \frac{b^{p-1}t^{\beta-1}}{1 - b^{p-1}\eta^{\beta-1}} \int_0^{\eta} \frac{(\eta-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \\
 &\quad - \frac{b^{p-1}t^{\beta-1}}{1 - b^{p-1}\eta^{\beta-1}} \int_0^1 \frac{\eta^{\beta-1}(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \\
 &= - \int_0^1 H(t, s) y(s) ds.
 \end{aligned}$$

Also we have

$$D_{0+}^\alpha u(t) + \phi_q \left(\int_0^1 H(t,s)y(s)ds \right) = 0.$$

Note Lemma 2.3 and the boundary conditions $u(0) = u'(0) = 0, u'(1) = au'(\xi)$, so we have

$$u(t) = \int_0^1 G(t,s)\phi_q \left(\int_0^1 H(s,\tau)y(\tau)d\tau \right) ds.$$

This completes the proof. \square

Lemma 2.5 The functions G, H have the following properties:

(i) $G, H \in C([0, 1] \times [0, 1], [0, +\infty))$ and $G(t, s), H(t, s) > 0$ for $t, s \in (0, 1)$,

(ii) $G(t, s) \leq \delta_1 t^{\alpha-1}$ for $t, s \in [0, 1]$, where $\delta_1 := \frac{1}{\Gamma(\alpha)} \left[1 + \frac{a\xi^{\alpha-3}}{1-a\xi^{\alpha-1}} \right] > 0$.

(iii) $\delta_2 t^{\alpha-1}s(1-s)^{\alpha-2} \leq G(t, s) \leq \delta_1 s(1-s)^{\alpha-2}$ for $t, s \in [0, 1]$, where $\delta_2 := \frac{a(\alpha-2)\xi^{\alpha-2}(1-\xi)}{\Gamma(\alpha)(1-a\xi^{\alpha-1})}$.

Proof. From [7–10] we have $g_1, g_2, h_1 \in C([0, 1] \times [0, 1], [0, +\infty))$ and $g_1(t, s), h_1(t, s) > 0$ for $t, s \in (0, 1)$, so G, H have these properties.

From [10, Lemma 4] we have

$$g_1(t, s) \leq \frac{1}{\Gamma(\alpha)}s(1-s)^{\alpha-2}, \quad g_1(t, s) \leq \frac{1}{\Gamma(\alpha)}t^{\alpha-1}, \quad \text{for } t, s \in [0, 1],$$

and

$$\frac{(\alpha-2)t^{\alpha-2}(1-t)s(1-s)^{\alpha-2}}{\Gamma(\alpha)} \leq g_2(t, s) \leq \frac{1}{\Gamma(\alpha)}t^{\alpha-3}s(1-s)^{\alpha-2} \leq \frac{1}{\Gamma(\alpha)}t^{\alpha-3}, \quad \text{for } t, s \in [0, 1].$$

Consequently,

$$\begin{aligned} G(t, s) &= g_1(t, s) + \frac{at^{\alpha-1}}{1-a\xi^{\alpha-1}}g_2(\xi, s) \leq \frac{1}{\Gamma(\alpha)} \left[1 + \frac{a\xi^{\alpha-3}}{1-a\xi^{\alpha-1}} \right] t^{\alpha-1}, \\ G(t, s) &= g_1(t, s) + \frac{at^{\alpha-1}}{1-a\xi^{\alpha-1}}g_2(\xi, s) \leq \frac{1}{\Gamma(\alpha)} \left[1 + \frac{a\xi^{\alpha-3}}{1-a\xi^{\alpha-1}} \right] s(1-s)^{\alpha-2}, \\ G(t, s) &= g_1(t, s) + \frac{at^{\alpha-1}}{1-a\xi^{\alpha-1}}g_2(\xi, s) \geq \frac{a(\alpha-2)\xi^{\alpha-2}(1-\xi)}{\Gamma(\alpha)(1-a\xi^{\alpha-1})} t^{\alpha-1}s(1-s)^{\alpha-2}. \end{aligned}$$

This completes the proof. \square

Let $E := C[0, 1], \|u\| := \max_{t \in [0,1]} |u(t)|, P := \{u \in E : u(t) \geq 0, \forall t \in [0, 1]\}$. Then $(E, \|\cdot\|)$ is a real Banach space and P is a cone on E . We let $B_\rho := \{u \in E : \|u\| < \rho\}$ for $\rho > 0$ in the sequel. Define $A : P \rightarrow P$ by

$$(Au)(t) = \int_0^1 G(t,s) \left(\int_0^1 H(s,\tau)f(\tau,u(\tau))d\tau \right)^{\frac{1}{p-1}} ds.$$

Then, by Lemma 2.4 the existence of solutions for (1) is equivalent to the existence of fixed points for the operator A . Furthermore, in view of the continuity G, H and f , we can use the Ascoli-Arzela theorem to show that A is a completely continuous operator.

Lemma 2.6 Let $P_0 := \{u \in P : \min_{t \in [\theta_1, \theta_2]} u(t) \geq \frac{\delta_2 \theta_1^{\alpha-1}}{\delta_1} \|u\|\}$, where $0 < \theta_1 < \theta_2 \leq 1$. Then $A(P) \subset P_0$.

Proof. For any $u \in P$, from (iii) of Lemma 2.5 we have

$$\begin{aligned} (Au)(t) &= \int_0^1 G(t,s) \left(\int_0^1 H(s,\tau)f(\tau,u(\tau))d\tau \right)^{\frac{1}{p-1}} ds \\ &\leq \delta_1 \int_0^1 s(1-s)^{\alpha-2} \left(\int_0^1 H(s,\tau)f(\tau,u(\tau))d\tau \right)^{\frac{1}{p-1}} ds. \end{aligned}$$

Also for $t \in [\theta_1, \theta_2]$, we obtain

$$\begin{aligned} (Au)(t) &= \int_0^1 G(t,s) \left(\int_0^1 H(s,\tau) f(\tau, u(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \\ &\geq \int_0^1 \delta_2 t^{\alpha-1} s(1-s)^{\alpha-2} \left(\int_0^1 H(s,\tau) f(\tau, u(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \\ &\geq \delta_2 \theta_1^{\alpha-1} \int_0^1 s(1-s)^{\alpha-2} \left(\int_0^1 H(s,\tau) f(\tau, u(\tau)) d\tau \right)^{\frac{1}{p-1}} ds. \end{aligned}$$

Consequently,

$$(Au)(t) \geq \frac{\delta_2 \theta_1^{\alpha-1}}{\delta_1} \delta_1 \int_0^1 s(1-s)^{\alpha-2} \left(\int_0^1 H(s,\tau) f(\tau, u(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \geq \frac{\delta_2 \theta_1^{\alpha-1}}{\delta_1} \|Au\|.$$

This completes the proof. \square

Lemma 2.7(see [13, Lemma 2.6]) Let $\theta > 0$ and $\varphi \in P$. Then

$$\left(\int_0^1 \varphi(t) dt \right)^\theta \leq \int_0^1 (\varphi(t))^\theta dt, \quad \forall \theta \geq 1, \quad \left(\int_0^1 \varphi(t) dt \right)^\theta \geq \int_0^1 (\varphi(t))^\theta dt, \quad \forall 0 < \theta \leq 1.$$

Lemma 2.8(see [14]) Let $R > 0$ and $A : \overline{B}_R \cap P \rightarrow P$ a continuous compact operator. If there exists $u_0 \in P \setminus \{0\}$ such that $u - Au \neq \mu u_0$ for all $\mu \geq 0$ and $u \in \partial B_R \cap P$, then $i(A, B_R \cap P, P) = 0$, where i denotes the fixed point index on P .

Lemma 2.9(see [14]) Let $r > 0$ and $A : \overline{B}_r \cap P \rightarrow P$ a continuous compact operator. If $\|Au\| \leq \|u\|$ and $Au \neq u$ for $u \in \partial B_r \cap P$, then $i(A, B_r \cap P, P) = 1$.

Let $p_* = \min\{p-1, 1\}$, $p^* = \max\{p-1, 1\}$, $\gamma(t) = t^{\alpha-1}$ for $t \in [0, 1]$, and $t_0 \in (0, 1)$ is a given point. For convenience, we put

$$\kappa_1 := 2^{\frac{p^*}{p-1}-1} \int_0^1 \int_0^1 H^{\frac{p^*}{p-1}}(s,\tau) \gamma^{p^*}(\tau) d\tau ds, \quad \kappa_2 := 2^{\frac{p^*}{p-1}-1} \int_0^1 \int_0^1 H^{\frac{p^*}{p-1}}(s,\tau) d\tau ds.$$

$$\lambda_1 := \frac{1}{\delta_1 \sqrt[p_*]{\kappa_1}}, \quad \lambda_2 = \sqrt[p_*]{\frac{2}{\int_0^1 G^{p_*}(t_0,s) \int_{\theta_1}^{\theta_2} H^{\frac{p_*}{p-1}}(s,\tau) d\tau ds}} \frac{\delta_1}{\delta_2 \theta_1^{\alpha-1}},$$

and

$$\lambda_3 := \frac{1}{\left(\delta_1 \int_0^1 s(1-s)^{\alpha-2} \left(\int_0^1 H(s,\tau) d\tau \right)^{\frac{1}{p-1}} ds \right)^{p-1}}.$$

We now list our hypotheses:

- (H1) $f(t, u) \in C([0, 1] \times [0, +\infty), [0, +\infty))$.
- (H2) $f(t, u)$ is nondecreasing with respect to u and $f(t, 0) \neq 0$ for $t \in [0, 1]$.
- (H3) $\limsup_{u \rightarrow +\infty} \frac{f(t,u)}{u^{p-1}} < \lambda_1^{p-1}$ uniformly on $t \in [0, 1]$.
- (H4) $\liminf_{u \rightarrow +\infty} \frac{f(t,u)}{u^{p-1}} > \lambda_2^{p-1}$ uniformly on $t \in [\theta_1, \theta_2]$.
- (H5) there exists $\zeta > 0$ such that $f(t, u) \leq \phi_p(\zeta) \lambda_3$, $\forall 0 \leq u \leq \zeta, t \in [0, 1]$.

Example 2.10 (1) Let

$$f(t, u) = e^t + \sum_{i=1}^n m_i u^{\frac{p-1}{i}} \text{ for } t \in [0, 1] \text{ and } u \in \mathbb{R}^+,$$

where $m_1 \in (0, \lambda_1^{p-1})$, $m_i \geq 0$ for $i = 2, 3, \dots, n$.

Let $p = 2$, $\alpha = 2.5$, $\beta = 1.5$, $\xi = 0.5$, $a = 1$ and $b = 0$. Note,

$$\delta_1 = \frac{4}{3} \frac{2\sqrt{2} + 3}{\sqrt{\pi} 2\sqrt{2} - 1}, \quad \kappa_1 = \int_0^1 \int_0^1 H(s, \tau) \gamma(\tau) d\tau ds = \frac{5\sqrt{\pi}}{96},$$

and $\lambda_1 \approx 4.5$. Let $m_1 \in (0, 4.5)$. Note (H1)-(H3) hold.

(2) Let $\zeta = 1$. Then $\phi_p(\zeta) = 1$. Let

$$f(t, u) = \sum_{i=1}^n m_i u^{i(p-1)} \text{ for } t \in [0, 1] \text{ and } u \in \mathbb{R}^+,$$

where m_i are nonnegative numbers such that $\sum_{i=1}^n m_i \leq \lambda_3$.

Using the above values for $p, \alpha, \beta, \xi, a, b$, we have

$$\lambda_3 = \left(\delta_1 \int_0^1 s(1-s)^{\alpha-2} \int_0^1 H(s, \tau) d\tau ds \right)^{-1} = \frac{\beta\Gamma(\beta)}{\delta_1} \left[\frac{\Gamma(\beta+1)\Gamma(\alpha-1)}{\Gamma(\alpha+\beta)} - \frac{\Gamma(\beta+2)\Gamma(\alpha-1)}{\Gamma(\alpha+\beta+1)} \right]^{-1} \approx 7.5.$$

Let $\sum_{i=1}^n m_i \leq 7.5$. Note (H1), (H4) and (H5) hold.

3. Main Results

Theorem 3.1 Suppose that (H1)-(H3) are satisfied. Then (1) has at least a positive solution u^* . Moreover, there exists a monotone non-increasing sequence $\{u_n\}_{n=1}^\infty$ such that $\lim_{n \rightarrow \infty} u_n = u^*$, where $u_0(t) = M\gamma(t)$, $t \in [0, 1]$, (M is defined in the proof), and $u_{n+1} = Au_n$ for $n = 0, 1, 2, \dots$

Proof. From (H3) there exist $\varepsilon_1 \in (0, \lambda_1)$ and $c_1 > 0$ such that

$$f(t, u) \leq (\lambda_1 - \varepsilon_1)^{p-1} u^{p-1} + c_1, \quad \forall u \in [0, +\infty), t \in [0, 1]. \tag{10}$$

Take $M \geq c_1^{\frac{1}{p-1}} \varepsilon_1^{-1} p^{\frac{\kappa_2}{\kappa_1}}$, where ε_1, c_1 are defined in (10) and let $u_0 = M\gamma$. Hence,

$$\begin{aligned} [(AM\gamma(t))(t)]^{p^*} &= \left[\int_0^1 G(t, s) \left(\int_0^1 H(s, \tau) f(\tau, M\gamma(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \right]^{p^*} \\ &\leq \left[\int_0^1 \delta_1 \gamma(t) \left(\int_0^1 H(s, \tau) f(\tau, M\gamma(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \right]^{p^*} \\ &\leq \delta_1^{p^*} [\gamma(t)]^{p^*} \int_0^1 \left(\int_0^1 H(s, \tau) f(\tau, M\gamma(\tau)) d\tau \right)^{\frac{p^*}{p-1}} ds \\ &\leq \delta_1^{p^*} [\gamma(t)]^{p^*} \int_0^1 \int_0^1 H^{\frac{p^*}{p-1}}(s, \tau) [(\lambda_1 - \varepsilon_1)^{p-1} (M\gamma(\tau))^{p-1} + c_1]^{\frac{p^*}{p-1}} d\tau ds \\ &\leq 2^{\frac{p^*}{p-1}-1} \delta_1^{p^*} [\gamma(t)]^{p^*} \int_0^1 \int_0^1 H^{\frac{p^*}{p-1}}(s, \tau) \left[(\lambda_1 - \varepsilon_1)^{p^*} (M\gamma(\tau))^{p^*} + c_1^{\frac{p^*}{p-1}} \right] d\tau ds \\ &= \delta_1^{p^*} (\lambda_1 - \varepsilon_1)^{p^*} M^{p^*} [\gamma(t)]^{p^*} \kappa_1 + c_1^{\frac{p^*}{p-1}} \delta_1^{p^*} [\gamma(t)]^{p^*} \kappa_2. \end{aligned}$$

Then we have

$$\begin{aligned} (AM\gamma(t))(t) &\leq \left[\delta_1^{p^*} (\lambda_1 - \varepsilon_1)^{p^*} M^{p^*} [\gamma(t)]^{p^*} \kappa_1 + c_1^{\frac{p^*}{p-1}} \delta_1^{p^*} [\gamma(t)]^{p^*} \kappa_2 \right]^{\frac{1}{p^*}} \\ &\leq \left(\delta_1 (\lambda_1 - \varepsilon_1) M p^{\frac{\kappa_2}{\kappa_1}} + c_1^{\frac{1}{p-1}} \delta_1 p^{\frac{\kappa_2}{\kappa_1}} \right) \gamma(t) \\ &\leq M\gamma(t). \end{aligned}$$

This implies that

$$u_1 = Au_0 \leq u_0.$$

Also we have from (H2),

$$\begin{aligned} u_2(t) &= (Au_1)(t) = \int_0^1 G(t,s) \left(\int_0^1 H(s,\tau) f(\tau, u_1(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \\ &\leq \int_0^1 G(t,s) \left(\int_0^1 H(s,\tau) f(\tau, u_0(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \\ &= (Au_0)(t) = u_1(t). \end{aligned}$$

By induction, $u_{n+1} \leq u_n, n = 0, 1, 2, \dots$. Also $0 \leq u_n(t) \leq M\gamma(t) \leq M$ for $t \in [0, 1]$ and $n = 0, 1, 2, \dots$. From the monotone bounded theorem we can take the limit as $n \rightarrow \infty$ in $u_{n+1} = Au_n$ and we obtain $u^* = Au^*$. Furthermore, because the zero function is not a solution of the problem (1), u^* is a positive solution for (1). This completes the proof. \square

Theorem 3.2 Suppose that (H1), (H4) and (H5) are satisfied. Then (1) has at least a positive solution.

Proof. From (H4) there exist $\varepsilon_2 > 0$ and $c_2 > 0$ such that

$$f(t, u) \geq (\lambda_2 + \varepsilon_2)^{p-1} u^{p-1} - c_2, \forall u \in [0, +\infty), t \in [\theta_1, \theta_2]. \tag{11}$$

From (11) we have

$$(\lambda_2 + \varepsilon_2)^{p^*} u^{p^*} = ((\lambda_2 + \varepsilon_2)^{p-1} u^{p-1})^{\frac{p^*}{p-1}} \leq (f(t, u) + c_2)^{\frac{p^*}{p-1}} \leq f^{\frac{p^*}{p-1}}(t, u) + c_2^{\frac{p^*}{p-1}}.$$

Hence,

$$f^{\frac{p^*}{p-1}}(t, u) \geq (\lambda_2 + \varepsilon_2)^{p^*} u^{p^*} - c_2^{\frac{p^*}{p-1}}. \tag{12}$$

In what follows, we shall show that there exists a large positive number $R > \zeta$ (ζ is defined in (H5)) such that

$$u - Au \neq \mu u_0 \text{ for all } \mu \geq 0 \text{ and } u \in \partial B_R \cap P, \tag{13}$$

where u_0 is a fixed element in P_0 . If not, there exist $\mu \geq 0$ and $u \in \partial B_R \cap P$ such that $u - Au = \mu u_0$, i.e., $u(t) = (Au)(t) + \mu u_0(t)$ for $t \in [0, 1]$. Hence $\|u\| = \|Au + \mu u_0\| \geq \|Au\|$. Moreover, note that if $u \in P$, by Lemma 2.6 we have $Au + \mu u_0 \in P_0$ and also $u \in P_0$.

Consequently, from (12), for a fixed point $t_0 \in (0, 1)$, we have

$$\begin{aligned} [(Au)(t_0)]^{p^*} &= \left[\int_0^1 G(t_0,s) \left(\int_0^1 H(s,\tau) f(\tau, u(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \right]^{p^*} \\ &\geq \int_0^1 G^{p^*}(t_0,s) \left(\int_0^1 H(s,\tau) f(\tau, u(\tau)) d\tau \right)^{\frac{p^*}{p-1}} ds \\ &\geq \int_0^1 G^{p^*}(t_0,s) \int_0^1 H^{\frac{p^*}{p-1}}(s,\tau) f^{\frac{p^*}{p-1}}(\tau, u(\tau)) d\tau ds \\ &\geq \int_0^1 G^{p^*}(t_0,s) \int_{\theta_1}^{\theta_2} H^{\frac{p^*}{p-1}}(s,\tau) \left[(\lambda_2 + \varepsilon_2)^{p^*} u^{p^*} - c_2^{\frac{p^*}{p-1}} \right] d\tau ds \\ &\geq \left[(\lambda_2 + \varepsilon_2)^{p^*} \left(\frac{\delta_2 \theta_1^{\alpha-1}}{\delta_1} \right)^{p^*} R^{p^*} \right] \int_0^1 G^{p^*}(t_0,s) \int_{\theta_1}^{\theta_2} H^{\frac{p^*}{p-1}}(s,\tau) d\tau ds - c_3, \end{aligned}$$

where $c_3 = c_2^{\frac{p^*}{p^*-1}} \int_0^1 G^{p^*}(t_0, s) \int_{\theta_1}^{\theta_2} H^{\frac{p^*}{p^*-1}}(s, \tau) d\tau ds$. Therefore, if R is large enough we have

$$\begin{aligned} \|Au\|^{p^*} &\geq [(Au)(t_0)]^{p^*} > \lambda_2^{p^*} \left(\frac{\delta_2 \theta_1^{\alpha-1}}{\delta_1} \right)^{p^*} R^{p^*} \int_0^1 G^{p^*}(t_0, s) \int_{\theta_1}^{\theta_2} H^{\frac{p^*}{p^*-1}}(s, \tau) d\tau ds - c_3 \\ &= 2R^{p^*} - c_3 \geq R^{p^*} = \|u\|^{p^*}, \end{aligned}$$

i.e., $\|Au\| > \|u\|$, and this contradicts $\|u\| \geq \|Au\|$. Thus (13) holds true and Lemma 2.8 yields

$$i(A, B_R \cap P, P) = 0. \tag{14}$$

From (H5) for $u \in \partial B_\zeta \cap P$ we have

$$\begin{aligned} \|Au\| &= \max_{t \in [0,1]} (Au)(t) = \max_{t \in [0,1]} \int_0^1 G(t, s) \left(\int_0^1 H(s, \tau) f(\tau, u(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \\ &\leq \zeta \lambda_3^{\frac{1}{p-1}} \delta_1 \int_0^1 s(1-s)^{\alpha-2} \left(\int_0^1 H(s, \tau) d\tau \right)^{\frac{1}{p-1}} ds \\ &= \zeta. \end{aligned}$$

Hence, $\|Au\| \leq \|u\|$, for $u \in \partial B_\zeta \cap P$, and Lemma 2.9 implies that

$$i(A, B_\zeta \cap P, P) = 1. \tag{15}$$

Combining (14) and (15) gives

$$i(A, (B_R \setminus \overline{B_\zeta}) \cap P, P) = i(A, B_R \cap P, P) - i(A, B_\zeta \cap P, P) = -1. \tag{16}$$

Consequently the operator A has at least one fixed point on $(B_R \setminus \overline{B_\zeta}) \cap P$, and hence (1) has at least one positive solution. This completes the proof. \square

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