

Initial Value Problems for Fractional Differential Equations of Riemann–Liouville Type

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Abstract

Consider fractional initial value problem

$$D_{0+}^q x(t) = -f(t, x(t)), \quad \lim_{t \rightarrow 0+} t^{1-q} x(t) = x_0 \neq 0,$$

where $f : (0, \infty) \times \mathbb{R} \rightarrow \mathbb{R}$ is continuous, and D_{0+}^q denotes the Riemann–Liouville differential operator of order $q \in (0, 1)$. By studying an equivalent Volterra integral equation, we show the existence of a continuous solution on $(0, T]$ for some $T > 0$. We then show for a special case when $f(t, x) = x + g(t, x)$ that if a continuous solution exists on $(0, \infty)$, then it is absolutely integrable on the same interval.

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1 Introduction

It is known that many real world problems can be modeled by the fractional initial value problem of Riemann–Liouville type:

$$D_{0+}^q x(t) = -f(t, x(t)), \quad \lim_{t \rightarrow 0+} t^{1-q} x(t) = x_0 \neq 0. \quad (1.1)$$

For various results on (1.1) in terms of theory and applications, we refer the interested reader to [4, 6–8, 10, 11]. We also refer to [1–3] for more recent studies on the existence of solutions of the initial value problem (1.1).

In the present paper, we study (1.1) where $f : (0, \infty) \times \mathbb{R} \rightarrow \mathbb{R}$ is continuous, and D_{0+}^q denotes the Riemann–Liouville differential operator of order $q \in (0, 1)$ defined by

$$D_{0+}^q x(t) = \frac{1}{\Gamma(1-q)} \frac{d}{dt} \int_0^t (t-s)^{-q} x(s) ds.$$

Here $\Gamma : (0, \infty) \rightarrow \mathbb{R}$ is Euler’s Gamma function defined by

$$\Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt.$$

Under certain conditions, it is known that the initial value problem (1.1) is equivalent to the Volterra integral equation

$$x(t) = x_0 t^{q-1} - \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} f(s, x(s)) ds. \quad (1.2)$$

By equivalent, we mean that x is a solution of (1.1) if and only if x is a solution of (1.2). Some results of equivalence can be found in [1], where equivalence is shown on an interval $(0, T]$. In Section 4, we will assume that (1.1) and (1.2) are equivalent on the interval $(0, \infty)$. In Section 2, an example where (1.1) and (1.2) are equivalent on the interval $(0, \infty)$ is given.

We start with some preliminaries and a motivating example in Section 2. In Section 3, we show the existence of a continuous solution of (1.2) on $(0, T]$ for some $T > 0$. Then in Section 4, we obtain a result showing that if a continuous solution of (1.2) exists on $(0, \infty)$, then it is absolutely integrable on the same interval, i.e., if x is a continuous solution of (1.2) on $(0, \infty)$, then $\int_0^\infty |x(t)| dt < \infty$. Absolute integrability of solutions when they exist is an important issue. We feel that our work of Section 4 in which we have obtained such a result is an important contribution to the research in Riemann–Liouville type equations. Although we consider a special case where $f(t, x) = x + g(t, x)$, we hope that our work will motivate researchers to pursue more general cases.

2 A Motivating Example

Example 2.1. Consider the fractional differential equation

$$D_{0+}^{1/2} x(t) = -\frac{\sqrt{\pi}}{2} \left(\sqrt{t} x(t) \right)^{3/2}, \quad (2.1)$$

satisfying the initial condition

$$\lim_{t \rightarrow 0^+} \frac{1}{\sqrt{\pi}} \int_0^t (t-s)^{-1/2} x(s) ds = \sqrt{\pi}. \quad (2.2)$$

In [1], initial condition (2.2) is shown to be equivalent to an initial condition of the form

$$\lim_{t \rightarrow 0^+} t^{-1/2}x(t) = 1.$$

It is shown in [1] that the function

$$x(t) = \frac{1}{\sqrt{t}(1+t)}$$

satisfies (2.1), (2.2) on the interval $(0, \infty)$ and also satisfies the integral equation

$$x(t) = \frac{1}{\sqrt{t}} - \frac{1}{2} \int_0^t (t-s)^{-1/2} (\sqrt{s}x(s))^{3/2} ds$$

on $(0, \infty)$. Also, notice

$$\begin{aligned} \int_0^\infty x(t)dt &= \int_0^\infty \frac{1}{\sqrt{t}(1+t)} \\ &= 2 \int_0^\infty \frac{1}{1+u^2} du \\ &= 2 \arctan u \Big|_0^\infty \\ &= \pi. \end{aligned}$$

So x is absolutely integrable on $(0, \infty)$.

Motivated by this example, in Section 3, we give conditions when (1.2) has a unique solution on $(0, T^*]$ for some $T^* > 0$, where Theorem 3.2 gives equivalence of (1.1) and (1.2). In Section 4, we assume (1.1) and (1.2) are equivalent on $(0, \infty)$. When (1.1) has a solution x on $(0, \infty)$, we give sufficient conditions that imply x is absolutely integrable on $(0, \infty)$.

3 Existence of Solutions

In this section, we present some results on the existence of a continuous solution of (1.1) without showing detailed proofs. These results can be derived from the results in [2].

Definition 3.1. For a given $q \in (0, 1)$, a function $\varphi : (0, T] \rightarrow \mathbb{R}$ is said to be a solution of (1.2) if φ is continuous, φ satisfies (1.2) on $(0, T]$, and $t^{1-q}\varphi$ is continuous on $[0, T]$ with $\lim_{t \rightarrow 0^+} t^{1-q}\varphi(t) = x_0$.

The following theorem given in [1] establishes some conditions under which (1.1) and (1.2) are equivalent.

Theorem 3.2. *Let $q \in (0, 1)$ and $x_0 \neq 0$. Let $f(t, x)$ be a function that is continuous on the set $B = \{(t, x) \in \mathbb{R}^2 : 0 < t \leq T, x \in I\}$, where $I \subset \mathbb{R}$ is an unbounded interval. Suppose $x : (0, T] \rightarrow I$ is continuous and both $x(t)$ and $f(t, x(t))$ are absolutely integrable on $(0, T]$. Then $x(t)$ satisfies (1.1) on $(0, T]$ if and only if $x(t)$ satisfies (1.2) on $(0, T]$.*

We assume $f(t, x)$ satisfies the following local Lipschitz condition.

(A1) For each $T > 0$, there exists a $k = k(T) > 0$ such that

$$|f(t, x) - f(t, y)| \leq k|x - y|,$$

for all $x, y \in \mathbb{R}, 0 < t \leq T$.

Notice that (A1) implies

$$|f(t, x)| \leq k|x| + |f(t, 0)|.$$

Define $f_0(t) = f(t, 0)$. We also assume $f_0 \in X$.

For a fixed $T > 0$ and for $g(t) = t^{q-1}$, let X be the space of all continuous functions $\varphi : (0, T] \rightarrow \mathbb{R}$ with

$$|\varphi|_g = \sup_{0 < t \leq T} \frac{|\varphi(t)|}{g(t)} < \infty.$$

It is shown in [2, Theorem 2.2] that $(X, |\cdot|_g)$ is a Banach space.

Lemma 3.3. *If $\varphi \in X$, then φ is absolutely integrable on $(0, T]$.*

The proof of the following lemma can be found in [1, Lemma 4.6]

Lemma 3.4. *Suppose $\varphi : (0, T] \rightarrow \mathbb{R}$ is a continuous and absolutely integrable function on $(0, T]$. Then*

$$h(t) := \int_0^t (t-s)^{q-1} \varphi(s) ds$$

is continuous and absolutely integrable on $(0, T]$.

Define a mapping P on X as follows. For $\varphi \in X$,

$$(P\varphi)(t) := x_0 t^{q-1} - \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} f(s, \varphi(s)) ds. \quad (3.1)$$

Define

$$b_\varphi(t) := \int_0^t (t-s)^{q-1} f(s, \varphi(s)) ds.$$

Since $f_0 \in X$, (A1) and Lemma 3.4 imply $b_\varphi \in X$. This implies $P\varphi \in X$. So $P : X \rightarrow X$.

Theorem 3.5. *Suppose assumption (A1) holds and suppose $f_0 \in X$. Then there exists a $T^* > 0$ such that (1.1) has a unique continuous solution on $(0, T^*]$.*

Proof. Let $\varphi, \psi \in X$. Then, by (A1),

$$\begin{aligned} |(P\varphi)(t) - (P\psi)(t)| &\leq \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} |f(s, \varphi(s)) - f(s, \psi(s))| ds \\ &\leq \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} k |\varphi(s) - \psi(s)| ds \\ &\leq \frac{1}{\Gamma(q)} k |\varphi - \psi|_g \int_0^t (t-s)^{q-1} s^{q-1} ds \\ &= \frac{1}{\Gamma(q)} k |\varphi - \psi|_g t^{2q-1} \frac{\Gamma^2(q)}{\Gamma(2q)}. \end{aligned}$$

Therefore

$$\frac{|(P\varphi)(t) - (P\psi)(t)|}{t^{q-1}} \leq k |\varphi - \psi|_g \frac{\Gamma(q)}{\Gamma(2q)} t^q.$$

Let $T^* > 0$ be such that

$$k \frac{\Gamma(q)}{\Gamma(2q)} t^q \leq k^* < 1$$

for $0 < t \leq T^*$. Thus, we have

$$|(P\varphi) - (P\psi)|_g \leq k^* |\varphi - \psi|_g.$$

Since $k^* < 1$, the mapping $P : X \rightarrow X$ is a contraction for $0 < t \leq T^*$. Therefore there exists a unique continuous $\varphi \in X$ such that $P\varphi = \varphi$. Since φ is continuous and both $\varphi(t)$ and $f(t, \varphi(t))$ are absolutely integrable on $(0, T^*]$, (1.1) and (1.2) are equivalent. Thus $\varphi(t)$ is a unique continuous solution of (1.1) on $(0, T^*]$. \square

4 Absolute Integrability of Solutions

In this section, we assume (1.1) and (1.2) are equivalent on $(0, \infty)$. Let

$$C(t-s) = \frac{1}{\Gamma(q)} (t-s)^{q-1}. \tag{4.1}$$

Then, for $f(t, x) = x + g(t, x)$, the integral equation (1.2) becomes

$$x(t) = x_0 t^{q-1} - \int_0^t C(t-s) [x(s) + g(s, x(s))] ds. \tag{4.2}$$

We assume $|g(t, x)| \leq h(t)$ for $t \ll 1$ and all $x \in \mathbb{R}$, with

$$\lim_{t \rightarrow 0^+} t^{1-q} \int_0^t C(t-s) h(s) ds = 0. \tag{4.3}$$

First, we present some known results regarding (4.2) and the associated resolvent equation (see [9, pp. 189-193]). A function x is a solution of (4.2) if and only if x satisfies

$$x(t) = y(t) - \int_0^t R(t-s)g(s, x(s))ds, \quad (4.4)$$

where the function y is given by

$$y(t) = x_0 t^{q-1} - \int_0^t R(t-s)x_0 s^{q-1}ds, \quad (4.5)$$

and the function R , known as the resolvent kernel of C , is the solution of the resolvent equation

$$R(t) = C(t) - \int_0^t C(t-s)R(s)ds. \quad (4.6)$$

The function C defined in (4.1) is completely monotone on $(0, \infty)$. Thus by [9, Theorem 6.2], the associated resolvent kernel R satisfies, for $t > 0$,

$$0 \leq R(t) \leq C(t), \quad R(t) \rightarrow 0 \text{ as } t \rightarrow \infty \quad (4.7)$$

and that

$$C \notin L^1(0, \infty) \text{ implies } \int_0^\infty R(t)dt = 1. \quad (4.8)$$

If x satisfies (4.4), it must satisfy the condition $\lim_{t \rightarrow 0^+} t^{1-q}x(t) = x_0$. To see this, notice that (4.3) implies

$$\begin{aligned} \lim_{t \rightarrow 0^+} t^{1-q} \left| \int_0^t R(t-s)g(s, x(s))ds \right| &\leq \lim_{t \rightarrow 0^+} t^{1-q} \int_0^t C(t-s)h(s)ds \\ &= 0. \end{aligned}$$

Also,

$$\begin{aligned} \lim_{t \rightarrow 0^+} t^{1-q} \int_0^t R(t-s)x_0 s^{q-1}ds &\leq \lim_{t \rightarrow 0^+} t^{1-q} \int_0^t \frac{1}{\Gamma(q)}(t-s)^{q-1}x_0 s^{q-1}ds \\ &= \lim_{t \rightarrow 0^+} \frac{\Gamma(q)}{\Gamma(2q)}x_0 t^q \\ &= 0. \end{aligned}$$

So

$$\lim_{t \rightarrow 0^+} t^{1-q}x(t) = \lim_{t \rightarrow 0^+} t^{1-q}y(t) = x_0.$$

Thus if x satisfies (4.4), then x is a solution of (1.1).

Suppose there exists a continuous solution $x(t)$ of (4.2) on $(0, \infty)$. In this section, we show that $x(t)$ is absolutely integrable on $(0, \infty)$.

Multiplying both sides of (4.6) by $x_0\Gamma(q)$ gives

$$\begin{aligned} x_0\Gamma(q)R(t) &= x_0\Gamma(q)C(t) - x_0\Gamma(q) \int_0^t C(t-s)R(s)ds \\ &= x_0\Gamma(q) \frac{1}{\Gamma(q)}t^{q-1} - x_0\Gamma(q) \int_0^t \frac{1}{\Gamma(q)}(t-s)^{q-1}R(s)ds \\ &= x_0t^{q-1} - x_0 \int_0^t (t-s)^{q-1}R(s)ds \\ &= x_0t^{q-1} - \int_0^t R(t-s)x_0s^{q-1}ds \\ &= y(t), \end{aligned}$$

the last equality coming from (4.5). Therefore $y(t)$ is a constant multiple of $R(t)$. Since $R(t)$ is continuous, so is $y(t)$, $0 < t < \infty$. Also, by (4.7) and (4.8), it is clear that

$$\int_0^\infty y(t)dt < \infty.$$

Remark 4.1. If $g(t, x) \equiv 0$, then (1.1) becomes the linear initial value problem

$$D_{0+}^q x(t) = -x(t), \quad \lim_{t \rightarrow 0+} t^{1-q}x(t) = x_0 \neq 0. \tag{4.9}$$

Here

$$x(t) = y(t) = x_0t^{q-1} - \int_0^t R(t-s)x_0s^{q-1}ds.$$

Since $y(t)$ is a constant multiple of $R(t)$, this also implies $x(t)$ is a constant multiple of $R(t)$. Then (4.7) and (4.8) imply that x is absolutely integrable on $(0, \infty)$.

For a specific example, consider (4.9) with $q = \frac{1}{2}$ and $x_0 = \frac{1}{\sqrt{\pi}}$. In [11, p. 138], it is shown that the solution of the differential equation is given by

$$x(t) = C \left(\frac{1}{\sqrt{\pi t}} - e^t \operatorname{erfc}(\sqrt{t}) \right),$$

for $t > 0$. The initial condition gives $C = 1$. Notice

$$\int_0^\infty \left(\frac{1}{\sqrt{\pi t}} - e^t \operatorname{erfc}(\sqrt{t}) \right) dt = 1,$$

so x is absolutely integrable on $(0, \infty)$. In this case, $x(t) = R(t)$, and so

$$R(t) = \frac{1}{\sqrt{\pi t}} - e^t \operatorname{erfc}(\sqrt{t}),$$

which was shown in [5].

Assume g satisfies a global Lipschitz condition

$$|g(t, x) - g(t, y)| \leq k|x - y| \text{ for all } t \in (0, \infty), x, y \in \mathbb{R}.$$

This condition implies that

$$|g(t, x)| \leq k|x| + |g(t, 0)| \text{ for all } t \in (0, \infty), x \in \mathbb{R}. \quad (4.10)$$

Theorem 4.2. *Suppose for $t \ll 1$, $|g(t, x)| \leq h(t)$ for all $x \in \mathbb{R}$, where h satisfies (4.3). Suppose g satisfies (4.10) with $k < 1$,*

$$\int_0^\infty |g(t, 0)| dt < \infty,$$

and

$$\lim_{t \rightarrow 0^+} \int_0^t |g(s, 0)| ds = 0.$$

If there exists a solution x of equation (4.4) on $(0, \infty)$, then x is absolutely integrable on $(0, \infty)$.

Proof. Define, for the solution x and for $t > 0$,

$$V(t) = \int_0^t \int_{t-s}^\infty R(u) du [k|x(s)| + |g(s, 0)|] ds. \quad (4.11)$$

Now

$$\int_{t-s}^\infty R(u) du \leq \int_0^\infty R(u) du \leq 1.$$

So

$$\int_0^t \int_{t-s}^\infty R(u) du [k|x(s)| + |g(s, 0)|] ds \leq \int_0^t [k|x(s)| + |g(s, 0)|] ds.$$

Since $\lim_{t \rightarrow 0^+} t^{1-q} x(t) = x_0$, there exists a $T > 0$ such that

$$\frac{|x_0|}{2} t^{q-1} \leq |x(t)| \leq \frac{3|x_0|}{2} t^{q-1}, \quad t \in (0, 1).$$

So

$$\begin{aligned} 0 &\leq V(t) \\ &\leq \int_0^t [k|x(s)| + |g(s, 0)|] ds \\ &\leq \int_0^t k \frac{3|x_0|}{2} s^{q-1} ds + \int_0^t |g(s, 0)| ds \\ &\leq k \frac{3|x_0| t^q}{2q} + \int_0^t |g(s, 0)| ds. \end{aligned}$$

Since $\lim_{t \rightarrow 0^+} \int_0^t |g(s, 0)| ds = 0$, it follows that

$$\lim_{t \rightarrow 0^+} V(t) = 0.$$

So V can be defined on $[0, \infty)$ so that $V(0) = 0$.

Next,

$$V'(t) = \int_0^\infty R(u) du [k|x(t)| + |g(t, 0)|] - \int_0^t R(t-s) [k|x(s)| + |g(s, 0)|] ds. \quad (4.12)$$

Since $\int_0^\infty R(u) du = 1$, (4.12) implies that

$$V'(t) = [k|x(t)| + |g(t, 0)|] - \int_0^t R(t-s) [k|x(s)| + |g(s, 0)|] ds. \quad (4.13)$$

Now, from (4.4),

$$\begin{aligned} |x(t)| &\leq |y(t)| + \int_0^t R(t-s) |g(s, x(s))| ds \\ &\leq |y(t)| + \int_0^t R(t-s) [k|x(s)| + |g(s, 0)|] ds. \end{aligned}$$

Therefore

$$- \int_0^t R(t-s) [k|x(s)| + |g(s, 0)|] ds \leq |y(t)| - |x(t)|.$$

So (4.13) gives

$$\begin{aligned} V'(t) &\leq k|x(t)| + |g(t, 0)| + |y(t)| - |x(t)| \\ &= (k-1)|x(t)| + |y(t)| + |g(t, 0)|. \end{aligned}$$

Integrating from 0 to t yields

$$V(t) - V(0) \leq (k-1) \int_0^t |x(s)| ds + \int_0^t |y(s)| ds + \int_0^t |g(s, 0)| ds.$$

Since $V'(t) \geq 0$ and $V(0) = 0$, the previous inequality implies that

$$(1-k) \int_0^t |x(s)| ds \leq \int_0^t |y(s)| ds + \int_0^t |g(s, 0)| ds. \quad (4.14)$$

Since

$$\int_0^\infty |y(t)| dt < \infty$$

and

$$\int_0^{\infty} |g(t, 0)| dt < \infty,$$

it follows from (4.14) that

$$\int_0^{\infty} |x(t)| dt < \infty,$$

proving x is absolutely integrable on $(0, \infty)$. \square

Example 4.3. Consider the fractional differential equation

$$D_{0+}^q x(t) = \begin{cases} -x + t^{q-1} - \sin x, & 0 \leq t \leq 1, \\ -x + t^{q-2} - \sin x, & 1 \leq t, \end{cases} \quad \lim_{t \rightarrow 0^+} t^{1-q} x(t) = x_0 \neq 0. \quad (4.15)$$

Here

$$f(t, x) = \begin{cases} x - t^{q-1} + \sin x, & 0 \leq t \leq 1, \\ x - t^{q-2} + \sin x, & 1 \leq t, \end{cases}$$

and

$$g(t, x) = \begin{cases} -t^{q-1} + \sin x, & 0 \leq t \leq 1, \\ -t^{q-2} + \sin x, & 1 \leq t. \end{cases}$$

Now

$$|f(t, x) - f(t, y)| \leq |x - y| + |\sin x - \sin y| \leq 2|x - y|,$$

so (A1) holds. Set $f(t, 0) = f_0(t)$. Then

$$\frac{|f_0(t)|}{t^{q-1}} = \begin{cases} 1, & 0 \leq t \leq 1, \\ t^{-1}, & 1 \leq t, \end{cases}$$

So $|f_0|_g = 1$ and $f_0 \in X$. Therefore Theorem 3.5 gives the existence of a $T^* > 0$ such that (4.15) has a unique solution x on $(0, T^*]$.

Notice for small t , $|g(t, x)| \leq t^{q-1} + 1$. So

$$t^{1-q} \int_0^t \frac{1}{\Gamma(q)} (t-s)^{q-1} (s^{q-1} + 1) ds = \frac{\Gamma(q)}{\Gamma(2q)} t^q + \frac{1}{\Gamma(q+1)} t,$$

implying

$$\lim_{t \rightarrow 0^+} t^{1-q} \int_0^t \frac{1}{\Gamma(q)} (t-s)^{q-1} (s^{q-1} + 1) ds = 0.$$

The Lipschitz condition holds since

$$|g(t, x) - g(t, y)| = |\sin x - \sin y| \leq |x - y|.$$

Now,

$$\int_0^{\infty} |g(t, 0)| dt = \int_0^1 t^{q-1} dt + \int_1^{\infty} t^{q-2} dt = \frac{1}{q} + \frac{1}{1-q} < \infty.$$

Finally, for small t ,

$$\int_0^t |g(s, 0)| ds = \frac{t^q}{q}.$$

Hence

$$\lim_{t \rightarrow 0^+} \int_0^t |g(s, 0)| ds = 0.$$

Therefore, if there exists a solution x^* of (4.15) that can be extended to $(0, \infty)$, Theorem 4.2 guarantees that x^* is absolutely integrable on $(0, \infty)$.

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