Research Article

Almost Automorphic Solutions to Abstract Fractional Differential Equations

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A new and general existence and uniqueness theorem of almost automorphic solutions is obtained for the semilinear fractional differential equation $D_t^{\alpha}u(t) = Au(t) + D_t^{\alpha-1}f(t, u(t))$ ($1 < \alpha < 2$), in complex Banach spaces, with *Stepanov-like almost automorphic coefficients*. Moreover, an application to a fractional relaxation-oscillation equation is given.

1. Introduction

In this paper, we investigate the existence and uniqueness of almost automorphic solutions to the following semilinear abstract fractional differential equation:

$$D_t^{\alpha} u(t) = A u(t) + D_t^{\alpha - 1} f(t, u(t)), \quad t \in \mathbb{R},$$
(1.1)

where $1 < \alpha < 2$, $A : \mathfrak{D}(A) \subset X \to X$ is a sectorial operator of type ω in a Banach space X, and $f : \mathbb{R} \times X \to X$ is Stepanov-like almost automorphic in $t \in \mathbb{R}$ satisfying some kind of Lipschitz conditions in $x \in X$. In addition, the fractional derivative is understood in the Riemann-Liouville's sense.

Recently, fractional differential equations have attracted more and more attentions (cf. [1–8] and references therein). On the other hand, the Stepanov-like almost automorphic problems have been studied by many authors (cf., e.g., [9, 10] and references therein). Stimulated by these works, in this paper, we study the almost automorphy of solutions to the fractional differential equation (1.1) with Stepanov-like almost automorphic coefficients.

A new and general existence and uniqueness theorem of almost automorphic solutions to the equation is established. Moreover, an application to fractional relaxation-oscillation equation is given to illustrate the abstract result.

Throughout this paper, we denote by \mathbb{N} the set of positive integers, by \mathbb{R} the set of real numbers, and by *X* a complex Banach space. In addition, we assume $1 \le p < +\infty$ if there is no special statement. Next, let us recall some definitions of almost automorphic functions and Stepanov-like almost automorphic functions (for more details, see, e.g., [9–11]).

Definition 1.1. A continuous function $f : \mathbb{R} \to X$ is called almost automorphic if for every real sequence (s_m) , there exists a subsequence (s_n) such that

$$g(t) := \lim_{n \to \infty} f(t + s_n) \tag{1.2}$$

is well defined for each $t \in \mathbb{R}$ and

$$\lim_{n \to \infty} g(t - s_n) = f(t) \tag{1.3}$$

for each $t \in \mathbb{R}$. Denote by AA(X) the set of all such functions.

Definition 1.2. The Bochner transform $f^b(t, s), t \in \mathbb{R}, s \in [0, 1]$, of a function f(t) on \mathbb{R} , with values in *X*, is defined by

$$f^{b}(t,s) := f(t+s).$$
 (1.4)

Definition 1.3. The space $BS^p(X)$ of all Stepanov bounded functions, with the exponent p, consists of all measurable functions f on \mathbb{R} with values in X such that

$$\|f\|_{S^{p}} := \sup_{t \in \mathbb{R}} \left(\int_{t}^{t+1} \|f(\tau)\|^{p} d\tau \right)^{1/p} < +\infty.$$
(1.5)

It is obvious that $L^p(\mathbb{R};X) \subset BS^p(X) \subset L^p_{loc}(\mathbb{R};X)$ and $BS^p(X) \subset BS^q(X)$ whenever $p \ge q \ge 1$.

Definition 1.4. The space $AS^p(X)$ of S^p -almost automorphic functions (S^p -a.a. for short) consists of all $f \in BS^p(X)$ such that $f^b \in AA(L^p(0,1;X))$. In other words, a function $f \in L^p_{loc}(\mathbb{R};X)$ is said to be S^p -almost automorphic if its Bochner transform $f^b : \mathbb{R} \to L^p(0,1;X)$ is almost automorphic in the sense that for every sequence of real numbers (s'_n) , there exist

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a subsequence (s_n) and a function $g \in L^p_{loc}(\mathbb{R}; X)$ such that

$$\lim_{n \to \infty} \left(\int_0^1 \|f(t+s_n+s) - g(t+s)\|^p ds \right)^{1/p} = 0,$$

$$\lim_{n \to \infty} \left(\int_0^1 \|g(t-s_n+s) - f(t+s)\|^p ds \right)^{1/p} = 0,$$
(1.6)

for each $t \in \mathbb{R}$.

Remark 1.5. It is clear that if $1 \le p < q < \infty$ and $f \in L^q_{loc}(\mathbb{R}; X)$ is S^q -almost automorphic, then f is S^p -almost automorphic. Also if $f \in AA(X)$, then f is S^p -almost automorphic for any $1 \le p < \infty$.

Definition 1.6. A function $f : \mathbb{R} \times X \to X$, $(t, u) \mapsto f(t, u)$ with $f(\cdot, u) \in L^p_{loc}(\mathbb{R}, X)$ for each $u \in X$ is said to be S^p -almost automorphic in $t \in \mathbb{R}$ uniformly for $u \in X$, if for every sequence of real numbers (s'_n) , there exists a subsequence (s_n) and a function $g : \mathbb{R} \times X \to X$ with $g(\cdot, u) \in L^p_{loc}(\mathbb{R}, X)$ such that

$$\lim_{n \to \infty} \left(\int_0^1 \left\| f(t+s_n+s,u) - g(t+s,u) \right\|^p ds \right)^{1/p} = 0,$$

$$\lim_{n \to \infty} \left(\int_0^1 \left\| g(t-s_n+s,u) - f(t+s,u) \right\|^p ds \right)^{1/p} = 0,$$
(1.7)

for each $t \in \mathbb{R}$ and for each $u \in X$. We denote by $AS^p(\mathbb{R} \times X, X)$ the set of all such functions.

2. Almost Automorphic Solution

First, let us recall that a closed and densely defined linear operator *A* is called sectorial if there exist $0 < \theta < \pi/2$, M > 0, and $\omega \in \mathbb{R}$ such that its resolvent exists outside the sector

$$\omega + S_{\theta} := \{ \omega + \lambda : \lambda \in \mathbb{C}, |\arg(-\lambda)| < \theta \},$$

$$\left\| (\lambda I - A)^{-1} \right\| \le \frac{M}{|\lambda - \omega|}, \quad \lambda \notin \omega + S_{\theta}.$$
 (2.1)

Recently, in [3], Cuesta proved that if *A* is sectorial operator for some $0 < \theta < \pi(1 - \alpha/2)$ ($1 < \alpha < 2$), *M* > 0, and $\omega < 0$, then there exits *C* > 0 such that

$$||E_{\alpha}(t)|| \le \frac{CM}{1+|\omega|t^{\alpha}}, \quad t \ge 0,$$
 (2.2)

where

$$E_{\alpha}(t) := \frac{1}{2\pi i} \int_{\gamma} e^{\lambda t} \lambda^{\alpha - 1} (\lambda^{\alpha} - A)^{-1} d\lambda, \qquad (2.3)$$

where γ is a suitable path lying outside the sector $\omega + S_{\theta}$. In addition, by [2], we have the following definition.

Definition 2.1. A function $u : \mathbb{R} \to X$ is called a mild solution of (1.1) if $s \to E_{\alpha}(t-s)f(s, u(s))$ is integrable on $(-\infty, t)$ for each $t \in \mathbb{R}$ and

$$u(t) = \int_{-\infty}^{t} E_{\alpha}(t-s)f(s,u(s))ds, \quad t \in \mathbb{R}.$$
(2.4)

Lemma 2.2. Let $\{S(t)\}_{t\geq 0} \subset \mathcal{B}(X)$ be a strongly continuous family of bounded and linear operators such that

$$\|S(t)\| \le \phi(t), \quad t \in \mathbb{R}^+, \tag{2.5}$$

where $\phi \in L^1(\mathbb{R}^+)$ is nonincreasing. Then, for each $f \in AS^1(X)$,

$$\int_{-\infty}^{t} S(t-s)f(s)ds \in AA(X).$$
(2.6)

Proof. For each $n \in \mathbb{N}$, let

$$f_n(t) := \int_{t-n}^{t-n+1} S(t-s)f(s)ds = \int_{n-1}^n S(s)f(t-s)ds, \quad t \in \mathbb{R}.$$
 (2.7)

In addition, for each $n \in \mathbb{N}$, by the principle of uniform boundedness,

$$M_n := \sup_{n-1 \le s \le n} \|S(s)\| < +\infty.$$
(2.8)

Fix $n \in \mathbb{N}$ and $t \in \mathbb{R}$. We have

$$\|f_n(t+h) - f_n(t)\| \leq \int_{n-1}^n \|S(s)\| \cdot \|f(t+h-s) - f(t-s)\| ds$$

$$\leq M_n \cdot \int_{t-n}^{t-n+1} \|f(s+h) - f(s)\| ds.$$
(2.9)

In view of $f \in L^1_{\text{loc}}(\mathbb{R}; X)$, we get

$$\lim_{h \to 0} \int_{t-n}^{t-n+1} \left\| f(s+h) - f(s) \right\| ds = 0,$$
(2.10)

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which yields that

$$\lim_{h \to 0} \left\| f_n(t+h) - f_n(t) \right\| = 0.$$
(2.11)

This means that $f_n(t)$ is continuous.

Fix $n \in \mathbb{N}$. By the definition of $AS^1(X)$, for every sequence of real numbers (s'_m) , there exist a subsequence (s_m) and a function $g \in L^1_{loc}(\mathbb{R}; X)$ such that

$$\lim_{m \to \infty} \int_0^1 \|f(t+s_m+s) - g(t+s)\| ds = \lim_{m \to \infty} \int_0^1 \|g(t-s_m+s) - f(t+s)\| ds = 0,$$
(2.12)

for each $t \in \mathbb{R}$. Combining this with

$$\left\| f_n(t+s_m) - \int_{n-1}^n S(s)g(t-s)ds \right\| \le M_n \cdot \int_{n-1}^n \left\| f(t+s_m-s) - g(t-s) \right\| ds$$

$$= M_n \cdot \int_0^1 \left\| f(t-n+s_m+s) - g(t-n+s) \right\| ds,$$
(2.13)

we get

$$\lim_{m \to \infty} f_n(t + s_m) = \int_{n-1}^n S(s)g(t - s)ds$$
(2.14)

for each $t \in \mathbb{R}$. Similar to the above proof, one can show that

$$\lim_{m \to \infty} \int_{n-1}^{n} S(s)g(t - s_m - s)ds = f_n(t)$$
(2.15)

for each $t \in \mathbb{R}$. Therefore, $f_n \in AA(X)$ for each $n \in \mathbb{N}$. Noticing that

$$\|f_{n}(t)\| \leq \int_{n-1}^{n} \phi(s) \cdot \|f(t-s)\| ds \leq \phi(n-1) \cdot \|f\|_{S^{1}},$$

$$\sum_{n=1}^{\infty} \phi(n-1) \cdot \|f\|_{S^{1}} \leq \left(\phi(0) + \sum_{n=2}^{\infty} \int_{n-2}^{n-1} \phi(t) dt\right) \cdot \|f\|_{S^{1}}$$

$$\leq \left(\phi(0) + \|\phi\|_{L^{1}(\mathbb{R}^{+})}\right) \cdot \|f\|_{S^{1}} < +\infty,$$
(2.16)

we know that $\sum_{n=1}^{\infty} f_n(t)$ is uniformly convergent on \mathbb{R} . Thus

$$\int_{-\infty}^{t} S(t-s)f(s)ds = \sum_{n=1}^{\infty} f_n(t) \in AA(X).$$
(2.17)

Remark 2.3. For the case of $f \in AA(X)$, the conclusion of Lemma 2.2 was given in [1, Lemma 3.1].

The following theorem will play a key role in the proof of our existence and uniqueness theorem.

Theorem 2.4 (see [11]). Assume that

- (i) $f \in AS^p(\mathbb{R} \times X, X)$ with p > 1;
- (ii) there exists a nonnegative function $L \in AS^r(\mathbb{R})$ with $r \ge \max\{p, p/(p-1)\}$ such that for all $u, v \in X$ and $t \in \mathbb{R}$,

$$\|f(t,u) - f(t,v)\| \le L(t) \|u - v\|;$$
(2.18)

(iii)
$$x \in AS^p(X)$$
 and $K = \{x(t) : t \in \mathbb{R}\}$ is compact in X.

Then there exists $q \in [1, p)$ such that $f(\cdot, x(\cdot)) \in AS^q(X)$.

Now, we are ready to present the existence and uniqueness theorem of almost automorphic solutions to (1.1).

Theorem 2.5. Assume that A is sectorial operator for some $0 < \theta < \pi(1 - \alpha/2)$, M > 0 and $\omega < 0$; and the assumptions (i) and (ii) of Theorem 2.4 hold. Then (1.1) has a unique almost automorphic mild solution provided that

$$\|L\|_{S^{1}} < \frac{\alpha \sin(\pi/\alpha)}{CM\left(\alpha \sin(\pi/\alpha) + |\omega|^{-1/\alpha}\pi\right)}.$$
(2.19)

Proof. For each $\varphi \in AA(X)$, let

$$\mathfrak{F}(\varphi)(t) := \int_{-\infty}^{t} E_{\alpha}(t-s) f(s,\varphi(s)) ds, \quad t \in \mathbb{R}.$$
(2.20)

In view of $\overline{\{\varphi(t) : t \in \mathbb{R}\}}$ which is compact in *X*, by Theorem 2.4, there exists $q \in [1, p)$ such that $f(\cdot, \varphi(\cdot)) \in AS^q(X)$. On the other hand, by (2.2), we have

$$||E_{\alpha}(t)|| \le \frac{CM}{1+|\omega|t^{\alpha}}, \quad t \ge 0.$$
 (2.21)

Since $1 < \alpha < 2$, $CM/(1 + |\omega|t^{\alpha}) \in L^{1}(\mathbb{R}^{+})$ and is nonincreasing. So Lemma 2.2 yields that $\mathfrak{F}(\varphi) \in AA(X)$. This means that \mathfrak{F} maps AA(X) into AA(X).

For each $\varphi, \psi \in AA(X)$ and $t \in \mathbb{R}$, we have

$$\begin{split} \left\| \mathfrak{F}(\varphi)(t) - \mathfrak{F}(\varphi)(t) \right\| &\leq \int_{-\infty}^{t} \|E_{\alpha}(t-s)\| \cdot \|f(s,\varphi(s)) - f(s,\psi(s))\| ds \\ &\leq \int_{-\infty}^{t} \frac{CM}{1+|\omega|(t-s)^{\alpha}} L(s) ds \cdot \|\varphi - \psi\| \\ &\leq \int_{0}^{t^{\infty}} \frac{CM}{1+|\omega|s^{\alpha}} L(t-s) ds \cdot \|\varphi - \psi\| \\ &= \sum_{k=0}^{\infty} \int_{k}^{k+1} \frac{CM}{1+|\omega|s^{\alpha}} L(t-s) ds \cdot \|\varphi - \psi\| \\ &\leq \sum_{k=0}^{\infty} \frac{CM}{1+|\omega|k^{\alpha}} \int_{k}^{k+1} L(t-s) ds \cdot \|\varphi - \psi\| \\ &\leq \sum_{k=0}^{\infty} \frac{CM}{1+|\omega|k^{\alpha}} \cdot \|L\|_{S^{1}} \cdot \|\varphi - \psi\| \\ &\leq \left(CM + \sum_{k=1}^{\infty} \int_{k-1}^{k} \frac{CM}{1+|\omega|s^{\alpha}} ds \right) \cdot \|L\|_{S^{1}} \cdot \|\varphi - \psi\| \\ &= \left(CM + \int_{0}^{+\infty} \frac{CM}{1+|\omega|s^{\alpha}} ds \right) \cdot \|L\|_{S^{1}} \cdot \|\varphi - \psi\| \\ &= CM \left(1 + \frac{|\omega|^{-1/\alpha}\pi}{\alpha \sin(\pi/\alpha)} \right) \cdot \|L\|_{S^{1}} \cdot \|\varphi - \psi\|, \end{split}$$

which gives

$$\left\|\mathfrak{F}(\varphi) - \mathfrak{F}(\psi)\right\| \le CM\left(1 + \frac{|\omega|^{-1/\alpha}\pi}{\alpha\sin(\pi/\alpha)}\right) \cdot \|L\|_{S^1} \cdot \|\varphi - \psi\|.$$
(2.23)

In view of (2.19), \mathfrak{F} is a contraction mapping. On the other hand, it is well known that AA(X) is a Banach space under the supremum norm. Thus, \mathfrak{F} has a unique fixed point $u \in AA(X)$, which satisfies

$$u(t) = \int_{-\infty}^{t} E_{\alpha}(t-s)f(s,u(s))ds, \qquad (2.24)$$

for all $t \in \mathbb{R}$. Thus (1.1) has a unique almost automorphic mild solution.

In the case of $L(t) \equiv L$, by following the proof of Theorem 2.5 and using the standard contraction principle, one can get the following conclusion.

Theorem 2.6. Assume that A is sectorial operator for some $0 < \theta < \pi(1 - \alpha/2)$, M > 0 and $\omega < 0$; and the assumptions (i) and (ii) of Theorem 2.4 hold with $L(t) \equiv L$, then (1.1) has a unique almost automorphic mild solution provided that

$$L < \frac{\alpha \sin(\pi/\alpha)}{CM|\omega|^{-1/\alpha}\pi}.$$
(2.25)

Remark 2.7. Theorem 2.6 is due to [2, Theorem 3.4] in the case of f(t, u) being almost automorphic in *t*. Thus, Theorem 2.6 is a generalization of [2, Theorem 3.4].

At last, we give an application to illustrate the abstract result.

Example 2.8. Let us consider the following fractional relaxation-oscillation equation given by

$$\partial_t^{\alpha} u(t,x) = \partial_x^2 u(t,x) - \mu u(t,x) + \partial_t^{\alpha-1} [a(t)\sin(u(t,x))], \quad t \in \mathbb{R}, x \in [0,\pi],$$
(2.26)

with boundary conditions

$$u(t,0) = u(t,\pi) = 0, \quad t \in \mathbb{R},$$
 (2.27)

where $1 < \alpha < 2$, $\mu > 0$, and

$$a(t) = \begin{cases} \sin \frac{1}{2 + \cos n + \cos \pi n}, & t \in (n - \varepsilon, n + \varepsilon), n \in \mathbb{Z}, \\ 0, & \text{otherwise,} \end{cases}$$
(2.28)

for some $\varepsilon \in (0, 1/2)$.

Let $X = L^2[0, \pi]$, $Au = u'' - \mu u$ with

$$\mathfrak{D}(A) = \left\{ u \in L^2[0,\pi] : u'' \in L^2[0,\pi], u(0) = u(\pi) = 0 \right\},$$
(2.29)

and $f(t, \varphi)(s) = a(t) \sin(\varphi(s))$ for $\varphi \in X$ and $s \in [0, \pi]$. Then (2.26) is transformed into (1.1). It is well known that *A* is a sectorial operator for some $0 < \theta < \pi/2$, M > 0 and $\omega < 0$. By [10, Example 2.3], $a(t) \in AS^2(\mathbb{R})$. Then $f \in AS^2(\mathbb{R} \times X, X)$. In addition, for each $t \in \mathbb{R}$ and $u, v \in X$,

$$\left\|f(t,u) - f(t,v)\right\| = \left(\int_0^\pi |a(t)\sin(u(s)) - a(t)\sin(v(s))|^2 ds\right)^{1/2} \le |a(t)| \cdot \|u - v\|.$$
(2.30)

Since

$$\||a(\cdot)|\|_{S^1} = \sup_{t \in \mathbb{R}} \int_t^{t+1} |a(s)| ds \le 2\varepsilon,$$

$$(2.31)$$

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by Theorem 2.5, there exists a unique almost automorphic mild solution to (2.26) provided that $1 < \alpha < 2(1 - \theta/\pi)$ and ε is sufficiently small.

Remark 2.9. In the above example, for any $\varepsilon > 0$, f(t, u) is Lipschitz continuous about u uniformly in t with Lipschitz constant $L \equiv 1$, this means that f(t, u) has a better Lipschitz continuity than (2.30). However, one cannot ensure the unique existence of almost automorphic mild solution to (2.26) when

$$\frac{\alpha \sin(\pi/\alpha)}{CM|\omega|^{-1/\alpha}\pi} \le 1,$$
(2.32)

by using Theorem 2.6. On the other hand, it is interesting to note that one can use Theorem 2.5 to obtain the existence in many cases under this restriction.

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