

RESEARCH

Open Access



Monotone iterative procedure and systems of a finite number of nonlinear fractional differential equations

Dariusz Wardowski*

*Correspondence:
wardd@math.uni.lodz.pl
Department of Nonlinear Analysis,
Faculty of Mathematics and
Computer Science, University of
Łódź, Banacha 22, Łódź, 90-238,
Poland

Abstract

The aim of the paper is to present a nontrivial and natural extension of the comparison result and the monotone iterative procedure based on upper and lower solutions, which were recently established in (Wang *et al.* in *Appl. Math. Lett.* 25:1019-1024, 2012), to the case of any finite number of nonlinear fractional differential equations.

MSC: 26A33; 34A08; 34B15

Keywords: monotone iterative procedure; system of fractional differential equations; upper and lower solution

1 Introduction

Fractional derivatives and integrals are used for a better description of material properties. In the literature we can find many interesting papers concerning this theory; see *e.g.*, [1–13]. The study of systems involving fractional differential/integral equations is also important as such systems occur in various problems of applied nature; for example, see [14–22]. Some basic theory of fractional differential equations involving the Riemann-Liouville differential operator can be found in [23–25].

In the paper we consider the following system of nonlinear fractional differential equations:

$$\begin{cases} D^\alpha u_1(t) = f_1(t, u_1(t), u_2(t), \dots, u_n(t)), & t \in (0, T], \\ D^\alpha u_2(t) = f_2(t, u_1(t), u_2(t), \dots, u_n(t)), & t \in (0, T], \\ \dots, \\ D^\alpha u_n(t) = f_n(t, u_1(t), u_2(t), \dots, u_n(t)), & t \in (0, T], \\ t^{1-\alpha} u_1(t)|_{t=0} = x_0^1, & t^{1-\alpha} u_2(t)|_{t=0} = x_0^2, & \dots, & t^{1-\alpha} u_n(t)|_{t=0} = x_0^n, \end{cases} \quad (1.1)$$

where D^α is the standard Riemann-Liouville fractional derivative of order α , $0 \leq \alpha \leq 1$, $T > 0$, $f^i \in C([0, T] \times \mathbb{R}^n, \mathbb{R})$, $1 \leq i \leq n$, and $x_0^1, \dots, x_0^n \in \mathbb{R}$ satisfy

$$\sum_{i=2}^n x_0^i - x_0^1 \geq 0. \quad (1.2)$$

We investigate system (1.1) with respect to the existence of a solution via the method of upper and lower solutions. There is also presented the concept of an iterative procedure, where the appropriately constructed sequences are convergent to the extreme solution. The paper is a continuation of the investigations in [10] of Wang *et al.*, where the authors examined system (1.1) in the case $n = 2$. After proving the main results we state, for convenience of the reader, the introduced techniques in the case of three nonlinear fractional differential equations and also present a concrete example.

2 Preliminaries

First, let us recall the needed notations and crucial results which will be needed in the next sections of the article.

Denote by $C_{1-\alpha}([0, T])$ the family of all functions $u \in C([0, T])$ such that $t^{1-\alpha}u \in C([0, T])$. A basic theorem concerning the existence of the result and its uniqueness for the linear fractional equation is as follows.

Lemma 2.1 ([23]) *Let $0 < \alpha \leq 1$, $M \in \mathbb{R}$, and $\sigma \in C_{1-\alpha}([0, T])$ be fixed. Then the linear initial value problem*

$$\begin{cases} D^\alpha u(t) = \sigma(t) - Mu(t), & t \in (0, T], \\ t^{1-\alpha}u(t)|_{t=0} = u_0, \end{cases} \quad i, j \in \mathbb{N}, \tag{2.1}$$

has a unique solution, given by the following formula:

$$u(t) = \Gamma(\alpha)u_0 t^{\alpha-1} E_{\alpha,\alpha}(-Mt^\alpha) + \int_0^t (t-s)^{\alpha-1} E_{\alpha,\alpha}(-M(t-s)^\alpha) \sigma(s) ds,$$

where $E_{\alpha,\beta}$ is the Mittag-Leffler function, i.e. the function of the form

$$E_{\alpha,\beta}(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\alpha k + \beta)}, \quad \alpha, \beta > 0, z \in \mathbb{R}.$$

The comparison result for the initial value problem (2.1) due to Wang *et al.* is as follows.

Lemma 2.2 ([10]) *Let $0 < \alpha \leq 1$ and $M \in \mathbb{R}$ be given. Then, if $w \in C_{1-\alpha}([0, T])$ satisfies*

$$\begin{cases} D^\alpha w(t) + Mw(t) \geq 0, & t \in (0, T], \\ t^{1-\alpha}w(t)|_{t=0} \geq 0, \end{cases}$$

then $w(t) \geq 0$ for all $t \in (0, T]$.

The same authors also proved the following result, which will be needed in the sequel.

Lemma 2.3 ([10]) *Let $0 < \alpha \leq 1$, $M \in \mathbb{R}$, and $N \geq 0$ be given. Assume that $u, v \in C_{1-\alpha}([0, T])$ satisfy*

$$\begin{cases} D^\alpha u(t) \geq -Mu(t) + Nv(t), & t \in (0, T], \\ D^\alpha v(t) \geq -Mv(t) + Nu(t), & t \in (0, T], \\ t^{1-\alpha}u(t)|_{t=0} \geq 0, & t^{1-\alpha}v(t)|_{t=0} \geq 0. \end{cases}$$

Then $u(t) \geq 0, v(t) \geq 0$ for all $t \in (0, T]$.

3 The results

In the sequel we will use the following notation:

$$\delta_{ij} = \begin{cases} 1 & \text{if } i = j, \\ -1 & \text{if } i \neq j, \end{cases} \quad i, j \in \mathbb{N}.$$

$C_{1-\alpha}([0, T])^n$ denotes $C_{1-\alpha}([0, T]) \times C_{1-\alpha}([0, T]) \times \dots \times C_{1-\alpha}([0, T])$ (n times).

Lemma 3.1 *Let $0 < \alpha \leq 1$ be fixed, $M_i \in \mathbb{R}$, $\sigma_i \in C_{1-\alpha}([0, T])$, $i = 1, 2, \dots, n$. Then the linear problem of n equations*

$$\begin{cases} D^\alpha u_1(t) = \sigma_1(t) - M_1 u_1(t) - \sum_{i,j=2}^n M_j \delta_{ji} u_i(t), & t \in (0, T], \\ D^\alpha u_j(t) = \sigma_j(t) + (M_j - \sum_{i=1}^n M_i) u_j(t) \\ \quad - M_j (\sum_{i=1}^n u_i(t) - u_j(t)), & t \in (0, T], 2 \leq j \leq n, \\ t^{1-\alpha} u_i(t)|_{t=0} = x_0^i, & 1 \leq i \leq n, \end{cases} \tag{3.1}$$

has a unique solution in $C_{1-\alpha}([0, T])^n$.

Proof First observe that for any $p_1, p_2, \dots, p_n \in C_{1-\alpha}([0, T])$ the system

$$\begin{cases} u_1 + u_2 + \dots + u_n = p_1, \\ u_1 - u_2 + \dots + u_n = p_2, \\ \dots, \\ u_1 + u_2 + \dots - u_n = p_n \end{cases} \tag{3.2}$$

has exactly one solution, which is a consequence of the fact that

$$\det \begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & -1 & 1 & \dots & 1 \\ 1 & 1 & -1 & \dots & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & 1 & \dots & -1 \end{bmatrix}_{n \times n} = (-2)^{n-1} \neq 0.$$

Next, observe that system (3.1) can be transformed to system (3.2), where p_1, p_2, \dots, p_n solve the following n problems:

$$\begin{cases} D^\alpha p_1(t) = (\sigma_1(t) + \sigma_2(t) + \dots + \sigma_n(t)) - (M_1 + M_2 + \dots + M_n)p_1(t), \\ t^{1-\alpha} p_1(t)|_{t=0} = x_0^1 + x_0^2 + \dots + x_0^n, \\ \\ D^\alpha p_2(t) = (\sigma_1(t) - \sigma_2(t) + \dots + \sigma_n(t)) - (M_1 - M_2 + \dots + M_n)p_2(t), \\ t^{1-\alpha} p_2(t)|_{t=0} = x_0^1 - x_0^2 + \dots + x_0^n, \\ \\ \vdots \\ \\ D^\alpha p_n(t) = (\sigma_1(t) + \sigma_2(t) + \dots - \sigma_n(t)) - (M_1 + M_2 + \dots - M_n)p_n(t), \\ t^{1-\alpha} p_n(t)|_{t=0} = x_0^1 + x_0^2 + \dots - x_0^n. \end{cases}$$

Finally, observe that the solutions of the above equations are unique due to Lemma 2.1, which ends the proof. □

Now we can state and proof the comparison result for system (3.1).

Theorem 3.1 *Let $0 < \alpha \leq 1$, $M_1 \in \mathbb{R}$, $M_2, \dots, M_n \geq 0$, and let $u_1, \dots, u_n \in C_{1-\alpha}([0, T])$ satisfy*

$$\begin{cases} D^\alpha u_1(t) \geq -M_1 u_1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_i(t), & t \in (0, T], \\ D^\alpha u_s(t) \geq -M_1 u_s(t) + (\sum_{i=2}^n M_i - M_s) u_s(t) \\ \quad + M_s (\sum_{i=1}^n u_i(t) - u_s(t)), & 2 \leq s \leq n, t \in (0, T], \\ t^{1-\alpha} u_s(t)|_{t=0} \geq 0, & 1 \leq s \leq n. \end{cases} \tag{3.3}$$

Then

$$\sum_{i=1}^n u_i(t) \geq 0, \quad t \in (0, T], \tag{3.4}$$

$$u_s(t) \geq 0, \quad t \in (0, T], 2 \leq s \leq n, \tag{3.5}$$

$$-u_s(t) + \sum_{i=1}^n u_i(t) \geq 0, \quad t \in (0, T], 2 \leq s \leq n. \tag{3.6}$$

Proof Put $r(t) = \sum_{s=1}^n u_s(t)$. Using (3.3) we obtain

$$\begin{aligned} D^\alpha r(t) &= \sum_{s=1}^n D^\alpha u_s(t) \\ &\geq -M_1 u_1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_i(t) - M_1 \sum_{s=2}^n u_s(t) - 2 \sum_{s=2}^n M_s u_s(t) \\ &\quad + \sum_{s=2}^n \sum_{i=2}^n M_i u_s(t) + \sum_{s=2}^n \sum_{i=1}^n M_s u_i(t) \\ &= -M_1 r(t) + \sum_{i,j=2}^n (M_j \delta_{ji} u_i(t) + M_i u_j(t)) - 2 \sum_{s=2}^n M_s u_s(t) + \sum_{s=2}^n M_s r(t). \end{aligned}$$

Observe that

$$\sum_{i,j=2, i \neq j}^n (M_j \delta_{ji} u_i(t) + M_i u_j(t)) = 0. \tag{3.7}$$

Hence, we obtain

$$\begin{aligned} D^\alpha r(t) &\geq - \left(M_1 - \sum_{s=2}^n M_s \right) r(t) + \sum_{i,j=2, i \neq j}^n (M_j \delta_{ji} u_i(t) + M_i u_j(t)) \\ &\quad + \sum_{i,j=2, i=j}^n (M_j \delta_{ji} u_i(t) + M_i u_j(t)) - 2 \sum_{s=2}^n M_s u_s(t) \\ &= - \left(M_1 - \sum_{s=2}^n M_s \right) r(t) + 2 \sum_{i=2}^n M_i u_i(t) - 2 \sum_{s=2}^n M_s u_s(t) \\ &= - \left(M_1 - \sum_{s=2}^n M_s \right) r(t). \end{aligned} \tag{3.8}$$

Moreover, observe that

$$t^{1-\alpha}r(t) = \sum_{s=1}^n t^{1-\alpha}u_s(t) \geq 0. \tag{3.9}$$

Applying (3.8) and (3.9) to Lemma 2.2 we get (3.4).

Now, consider any $2 \leq s \leq n$ and denote

$$r_s(t) = \sum_{i=1}^n u_i(t) - u_s(t), \quad t \in (0, T].$$

By (3.3) we have

$$\begin{aligned} D^\alpha r_s(t) &= \sum_{i=1}^n D^\alpha u_i(t) - D^\alpha u_s(t) = D^\alpha u_1(t) + \sum_{i=2}^n D^\alpha u_i(t) - D^\alpha u_s(t) \\ &\geq -M_1 u_1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_i(t) - \sum_{i=2}^n M_1 u_i(t) + M_1 u_s(t) \\ &\quad + \sum_{i=2}^n \left(\sum_{j=2}^n M_j - M_i \right) u_i(t) - \left(\sum_{j=2}^n M_j - M_s \right) u_s(t) \\ &\quad + \sum_{i=2}^n M_i \left(\sum_{j=1}^n u_j(t) - u_i(t) \right) - M_s \left(\sum_{j=1}^n u_j(t) - u_s(t) \right) \\ &= -M_1 u_1(t) + \sum_{i,j=2}^n (M_j \delta_{ji} u_i(t) + M_j u_i(t)) - M_1 \sum_{i=2}^n u_i(t) + M_1 u_s(t) + M_s u_s(t) \\ &\quad - 2 \sum_{i=2}^n M_i u_i(t) - u_s(t) \sum_{j=2}^n M_j + \sum_{i=2}^n \sum_{j=1}^n M_i u_j(t) - M_s r_s(t). \end{aligned}$$

Again, using (3.7), we obtain

$$\begin{aligned} D^\alpha r_s(t) &\geq -M_1 \sum_{i=1}^n u_i(t) + M_1 u_s(t) + M_s u_s(t) - u_s(t) \sum_{j=2}^n M_j \\ &\quad + \sum_{i=2}^n M_i r_s(t) + u_s(t) \sum_{i=2}^n M_i - M_s r_s(t) \\ &= - \left(M_1 - \sum_{i=2}^n M_i + M_s \right) r_s(t) + M_s u_s(t). \end{aligned} \tag{3.10}$$

Moreover, observe that (3.3) implies

$$D^\alpha u_s(t) \geq - \left(M_1 - \sum_{i=2}^n M_i + M_s \right) u_s(t) + M_s r_s(t). \tag{3.11}$$

Finally, note that (3.10) and (3.11) applied to Lemma 2.3 give (3.5) and (3.6). □

Now, we are in a position to enunciate the main result.

Theorem 3.2 *Suppose that there exist $u_0^1, u_0^2, \dots, u_0^n \in C_{1-\alpha}([0, T])$, $u_0^1 \leq \sum_{i=2}^n u_0^i$, satisfying*

$$\begin{cases} D^\alpha u_0^1(t) \leq f_1(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)), & t \in (0, T], \\ D^\alpha u_0^s(t) \geq f_s(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)), & t \in (0, T], 2 \leq s \leq n, \\ t^{1-\alpha} u_0^1(t)|_{t=0} \leq x_0^1, \\ t^{1-\alpha} u_0^s(t)|_{t=0} \geq x_0^s, & 2 \leq s \leq n, \end{cases} \tag{3.12}$$

and there exist $M_1 \in \mathbb{R}, M_2, \dots, M_n > 0$ such that

(i)

$$f_1(t, \alpha_1, \dots, \alpha_n) - f_1(t, \beta_1, \dots, \beta_n) \geq -M_1(\alpha_1 - \beta_1) - \sum_{i,j=2}^n M_j \delta_{ji}(\alpha_i - \beta_i), \tag{3.13}$$

(ii)

$$\begin{aligned} & f_s(t, \alpha_1, \dots, \alpha_n) - f_s(t, \beta_1, \dots, \beta_n) \\ & \geq \left(-M_1 + \sum_{i=2}^n M_i - M_s \right) (\alpha_s - \beta_s) - M_s \left(\alpha_1 - \beta_1 + \alpha_s - \beta_s - \sum_{i=2}^n (\alpha_i - \beta_i) \right), \end{aligned}$$

where $\alpha_i, \beta_i \in \mathbb{R}, 1 \leq i \leq n$ satisfy for all $t \in [0, T]$ and $2 \leq s \leq n$,

$$\begin{aligned} u_0^1(t) - \left(\sum_{i=2}^n u_0^i(t) - u_0^s(t) \right) & \leq \beta_1 - \left(\sum_{i=2}^n \beta_i - \beta_s \right) \leq \alpha_1 - \left(\sum_{i=2}^n \alpha_i - \alpha_s \right) \leq u_0^s(t), \\ u_0^1(t) - \left(\sum_{i=2}^n u_0^i(t) - u_0^s(t) \right) & \leq \alpha_s \leq \beta_s \leq u_0^s(t), \end{aligned}$$

(iii)

$$\begin{aligned} & \sum_{s=2}^n f_s(t, u^1(t), u^2(t), \dots, u^n(t)) - f_1(t, u^1(t), u^2(t), \dots, u^n(t)) \\ & \geq \left(-M_1 + \sum_{s=2}^n M_s \right) \left(\sum_{s=2}^n u^s(t) - u^1(t) \right), \end{aligned} \tag{3.14}$$

where

$$u_0^1 - \left(\sum_{i=2}^n u_0^i - u_0^s \right) \leq u^1 - \left(\sum_{i=2}^n u^i - u^s \right) \leq u^s \leq u_0^s, \quad 2 \leq s \leq n.$$

Then there exists a solution $(\bar{u}^1, \bar{u}^2, \dots, \bar{u}^n)$ of system (1.1) such that

$$(n-1)u_0^1 - (n-2) \sum_{i=2}^n u_0^i \leq \bar{u}^1 \leq \sum_{i=2}^n u_0^i, \quad u_0^1 - \sum_{i=2}^n u_0^i + u_0^s \leq \bar{u}^s \leq u_0^s, \quad 2 \leq s \leq n.$$

Moreover, there exist iterative sequences $(u_k^1), (u_k^2), \dots, (u_k^n)$ such that $u_k^i \rightarrow \bar{u}^i, k \rightarrow \infty, i = 1, 2, \dots, n$, uniformly on compact subsets of $(0, T]$.

Proof Let us first consider the linear system of the form

$$\begin{cases} D^\alpha u^1(t) = f_1(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)) + M_1 u_0^1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_0^i(t) \\ \quad - M_1 u^1(t) - \sum_{i,j=2}^n M_j \delta_{ji} u^i(t), \quad t \in (0, T], \\ D^\alpha u^s(t) = f_s(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)) + M_1 u_0^s(t) + (\sum_{i=2}^n M_i - M_s) u^s(t) \\ \quad + M_s (u_0^1(t) + \sum_{i=2}^n u^i(t) - u^s(t)) - M_1 u^s(t) - (\sum_{i=2}^n M_i - M_s) u_0^s(t) \\ \quad - M_s (u^1(t) + \sum_{i=2}^n u_0^i(t) - u_0^s(t)), \quad t \in (0, T], 2 \leq s \leq n, \\ t^{1-\alpha} u^s(t)|_{t=0} = x_0^s, \quad 1 \leq s \leq n, \end{cases} \quad (3.15)$$

where $u^1, u^2, \dots, u^n \in C_{1-\alpha}([0, T])$. Due to Lemma 3.1 there exists a system of solutions $(u_1^1, u_1^2, \dots, u_1^n) \in C([0, T])^n$ for system (3.15). Using induction we obtain the sequence $(u_k^1, u_k^2, \dots, u_k^n) \in C([0, T])^n, k \in \mathbb{N}$, satisfying

$$\begin{cases} D^\alpha u_k^1(t) = f_1(t, u_{k-1}^1(t), u_{k-1}^2(t), \dots, u_{k-1}^n(t)) + M_1 u_{k-1}^1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_{k-1}^i(t) \\ \quad - M_1 u_k^1(t) - \sum_{i,j=2}^n M_j \delta_{ji} u_k^i(t), \quad t \in (0, T], \\ D^\alpha u_k^s(t) = f_s(t, u_{k-1}^1(t), u_{k-1}^2(t), \dots, u_{k-1}^n(t)) + M_1 u_{k-1}^s(t) \\ \quad + (\sum_{i=2}^n M_i - M_s) u_k^s(t) + M_s (u_{k-1}^1(t) + \sum_{i=2}^n u_k^i(t) - u_k^s(t)) \\ \quad - M_1 u_k^s(t) - (\sum_{i=2}^n M_i - M_s) u_{k-1}^s(t) \\ \quad - M_s (u_k^1(t) + \sum_{i=2}^n u_{k-1}^i(t) - u_{k-1}^s(t)), \quad t \in (0, T], 2 \leq s \leq n, \\ t^{1-\alpha} u_k^s(t)|_{t=0} = x_0^s, \quad 1 \leq s \leq n. \end{cases} \quad (3.16)$$

Now, put $p_1^1 = u_1^1 - u_0^1, p_1^s = u_0^s - u_1^s, 2 \leq s \leq n$. From (3.12) and (3.15), for all $t \in (0, T]$, we obtain

$$\begin{aligned} D^\alpha p_1^1(t) &= D^\alpha u_1^1(t) - D^\alpha u_0^1(t) \\ &= f_1(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)) + M_1 u_0^1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_0^i(t) \\ &\quad - M_1 u_1^1(t) - \sum_{i,j=2}^n M_j \delta_{ji} u_1^i(t) - D^\alpha u_0^1(t) \\ &\geq -M_1 p_1^1(t) + \sum_{i,j=2}^n M_j \delta_{ji} p_1^i(t), \\ D^\alpha p_1^s(t) &= D^\alpha u_0^s(t) - D^\alpha u_1^s(t) \\ &= D^\alpha u_0^s(t) - f_s(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)) - M_1 u_0^s(t) \\ &\quad - \left(\sum_{i=2}^n M_i - M_s \right) u_1^s(t) - M_s \left(u_0^1(t) + \sum_{i=2}^n u_1^i(t) - u_1^s(t) \right) + M_1 u_1^s(t) \\ &\quad + \left(\sum_{i=2}^n M_i - M_s \right) u_0^s(t) + M_s \left(u_1^1(t) + \sum_{i=2}^n u_0^i(t) - u_0^s(t) \right) \\ &\geq -M_1 p_1^s(t) + \left(\sum_{i=2}^n M_i - M_s \right) p_1^i(t) + M_s \left(\sum_{i=1}^n p_1^i(t) - p_1^s(t) \right) \quad \text{for all } 2 \leq s \leq n, \\ t^{1-\alpha} p_1^1(t)|_{t=0} &= t^{1-\alpha} u_1^1(t)|_{t=0} - t^{1-\alpha} u_0^1(t)|_{t=0} \geq x_0^1 - x_0^1 = 0, \\ t^{1-\alpha} p_1^s(t)|_{t=0} &= t^{1-\alpha} u_0^s(t)|_{t=0} - t^{1-\alpha} u_1^s(t)|_{t=0} \geq x_0^s - x_0^s = 0, \quad 2 \leq s \leq n. \end{aligned}$$

Hence, using Theorem 3.1, we have

$$u_1^s \leq u_0^s, \quad 2 \leq s \leq n \tag{3.17}$$

and

$$u_1^1 - u_0^1 + \sum_{i=2}^n (u_0^i - u_1^i) \geq u_0^s - u_1^s, \quad 2 \leq s \leq n. \tag{3.18}$$

Consider now $q_1 = \sum_{i=2}^n u_1^i - u_1^1$. Using (3.14) and (3.15) we have

$$\begin{aligned} D^\alpha q_1(t) &= \sum_{s=2}^n u_1^s(t) - u_1^1(t) = \sum_{s=2}^n D^\alpha u_1^s(t) - D^\alpha u_1^1(t) \\ &= \sum_{s=2}^n f_s(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)) + \sum_{s=2}^n M_1 u_0^s(t) \\ &\quad + \sum_{s=2}^n \left(\sum_{i=2}^n M_i - M_s \right) u_1^s(t) + \sum_{s=2}^n M_s \left(u_0^1(t) + \sum_{i=2}^n u_1^i(t) - u_1^s(t) \right) \\ &\quad - \sum_{s=2}^n M_1 u_1^s(t) - \sum_{s=2}^n \left(\sum_{i=2}^n M_i - M_s \right) u_0^s(t) \\ &\quad - \sum_{s=2}^n M_s \left(u_1^1(t) + \sum_{i=2}^n u_0^i(t) - u_0^s(t) \right) - f_1(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)) \\ &\quad - M_1 u_0^1(t) - \sum_{i,j=2}^n M_j \delta_{ji} u_0^i(t) + M_1 u_1^1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_1^i(t) \\ &= \sum_{s=2}^n f_s(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)) - f_1(t, u_0^1(t), u_0^2(t), \dots, u_0^n(t)) \\ &\quad - \left(M_1 - \sum_{s=2}^n M_s \right) q_1(t) + \left(M_1 - \sum_{s=2}^n M_s \right) \left(\sum_{s=2}^n u_0^s(t) - u_0^1(t) \right) \\ &\geq - \left(M_1 - \sum_{s=2}^n M_s \right) q_1(t). \end{aligned}$$

Moreover, (1.2) implies

$$t^{1-\alpha} q_1(t)|_{t=0} = \sum_{i=2}^n t^{1-\alpha} u_1^i(t)|_{t=0} - t^{1-\alpha} u_1^1(t)|_{t=0} = \sum_{i=2}^n x_0^i - x_0^1 \geq 0.$$

Now, from Lemma 2.2 we conclude

$$u_1^1(t) \leq \sum_{i=2}^n u_1^i(t) \quad \text{for all } t \in [0, T]. \tag{3.19}$$

Combining (3.17) and (3.18) with (3.19) we obtain for all $2 \leq s \leq n$ the inequalities

$$u_0^1 - \left(\sum_{i=2}^n u_0^i - u_0^s \right) \leq u_1^1 - \left(\sum_{i=2}^n u_1^i - u_1^s \right) \leq u_1^s \leq u_0^s.$$

Let $2 \leq s \leq n$ be fixed and suppose now that for some $k \in \mathbb{N}$ the following inequalities hold:

$$u_{k-1}^1 - \left(\sum_{i=2}^n u_{k-1}^i - u_{k-1}^s \right) \leq u_k^1 - \left(\sum_{i=2}^n u_k^i - u_k^s \right) \leq u_k^s \leq u_{k-1}^s. \tag{3.20}$$

Denote $p_{k+1}^1 = u_{k+1}^1 - u_k^1, p_{k+1}^s = u_k^s - u_{k+1}^s, 2 \leq s \leq n$. From (3.13), (3.16), and (3.20) we obtain

$$\begin{aligned} D^\alpha p_{k+1}^1(t) &= D^\alpha u_{k+1}^1(t) - D^\alpha u_k^1(t) \\ &= f_1(t, u_k^1(t), u_k^2(t), \dots, u_k^n(t)) + M_1 u_k^1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_k^i(t) - M_1 u_{k+1}^1(t) \\ &\quad - \sum_{i,j=2}^n M_j \delta_{ji} u_{k+1}^i(t) - f_1(t, u_{k-1}^1(t), u_{k-1}^2(t), \dots, u_{k-1}^n(t)) - M_1 u_{k-1}^1(t) \\ &\quad - \sum_{i,j=2}^n M_j \delta_{ji} u_{k-1}^i(t) + M_1 u_k^1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_k^i(t) \\ &\geq -M_1 (u_{k+1}^1(t) - u_{k-1}^1(t)) - \sum_{i,j=2}^n M_j \delta_{ji} (u_k^i(t) - u_{k-1}^i(t)) + M_1 u_k^1(t) \\ &\quad + \sum_{i,j=2}^n M_j \delta_{ji} u_k^i(t) - M_1 u_{k+1}^1(t) - \sum_{i,j=2}^n M_j \delta_{ji} u_{k+1}^i(t) - M_1 u_{k-1}^1(t) \\ &\quad - \sum_{i,j=2}^n M_j \delta_{ji} u_{k-1}^i(t) + M_1 u_k^1(t) + \sum_{i,j=2}^n M_j \delta_{ji} u_k^i(t) \\ &= -M_1 p_{k+1}^1(t) + \sum_{i,j=2}^n M_j \delta_{ji} p_{k+1}^i(t), \end{aligned}$$

$$\begin{aligned} D^\alpha p_{k+1}^s(t) &= D^\alpha u_k^s(t) - D^\alpha u_{k+1}^s(t) \\ &\geq \left(-M_1 + \sum_{i=2}^n M_i - M_s \right) (u_{k-1}^s(t) - u_k^s(t)) - M_s \left(u_{k-1}^1(t) - u_k^1(t) \right. \\ &\quad \left. + u_{k-1}^s(t) - u_k^s(t) - \sum_{i=2}^n (u_{k-1}^i - u_k^i) \right) + M_1 u_{k-1}^s(t) + \left(\sum_{i=2}^n M_i - M_s \right) u_k^s(t) \\ &\quad + M_s \left(u_{k-1}^1(t) + \sum_{i=2}^n u_k^i(t) - u_k^s(t) \right) - M_1 u_k^s(t) - \left(\sum_{i=2}^n M_i - M_s \right) u_{k-1}^s(t) \\ &\quad - M_s \left(u_k^1(t) + \sum_{i=2}^n u_{k-1}^i(t) - u_{k-1}^s(t) \right) - M_1 u_k^s(t) - \left(\sum_{i=2}^n M_i - M_s \right) u_{k+1}^s(t) \\ &\quad - M_s \left(u_k^1(t) + \sum_{i=2}^n u_{k+1}^i(t) - u_{k+1}^s(t) \right) + M_1 u_{k+1}^s(t) + \left(\sum_{i=2}^n M_i - M_s \right) u_k^s(t) \\ &\quad + M_s \left(u_{k+1}^1(t) + \sum_{i=2}^n u_k^i(t) - u_k^s(t) \right) \\ &= -M_1 p_{k+1}^s(t) + \left(\sum_{i=2}^n M_i - M_s \right) p_{k+1}^s(t) + M_s \left(\sum_{i=1}^n p_{k+1}^i(t) - p_{k+1}^s(t) \right). \end{aligned}$$

Also observe that $t^{1-\alpha} p_{k+1}^1(t)|_{t=0} = t^{1-\alpha} p_{k+1}^s(t)|_{t=0} = 0$, which, together with the above, due to Theorem 3.1, gives

$$u_{k+1}^s \leq u_k^s, \quad 2 \leq s \leq n, \tag{3.21}$$

$$u_k^s - u_{k+1}^s \leq \sum_{i=2}^n (u_k^i - u_{k+1}^i) + u_{k+1}^1 - u_k^1. \tag{3.22}$$

Consider now $q_k = \sum_{i=2}^n u_k^i - u_k^1$. Using the same arguments as with q_1 we obtain

$$D^\alpha q_k(t) \geq -\left(M_1 - \sum_{s=2}^n M_s\right) q_k(t)$$

and

$$t^{1-\alpha} q_k(t)|_{t=0} \geq 0,$$

which, due to Lemma 2.2, gives

$$u_k^1 \leq \sum_{s=2}^n u_k^s. \tag{3.23}$$

Summarizing, by (3.21)-(3.23) and induction, we obtain the following inequalities describing the sequences $(u_k^s)_{k \in \mathbb{N} \cup \{0\}}$:

$$\begin{aligned} u_0^1 - \left(\sum_{i=2}^n u_0^i - u_0^s\right) &\leq u_1^1 - \left(\sum_{i=2}^n u_1^i - u_1^s\right) \\ &\leq \dots \leq u_k^1 - \left(\sum_{i=2}^n u_k^i - u_k^s\right) \\ &\leq u_k^s \leq \dots \leq u_1^s \leq u_0^s, \end{aligned} \tag{3.24}$$

where $2 \leq s \leq n$. The inequalities (3.24) imply

$$\lim_{k \rightarrow \infty} u_k^s(t) = \bar{u}^s(t), \quad s = 2, \dots, n.$$

Observe that

$$u_0^1 - \left(\sum_{i=2}^n u_0^i - u_0^s\right) \leq \bar{u}^s \leq u_0^s, \quad s = 2, \dots, n.$$

In order to show that the sequence (u_k^1) is convergent observe first that from (3.24) there exists a function x^* such that

$$\lim_{k \rightarrow \infty} \left(u_k^1(t) - \sum_{i=2}^{n-1} u_k^i(t)\right) = x^*(t).$$

Hence, putting $\bar{u}^1 = x^* + \sum_{s=2}^{n-1} \bar{u}^s$, we have

$$\begin{aligned} \lim_{k \rightarrow \infty} (u_k^1(t) - \bar{u}^1(t)) &= \lim_{k \rightarrow \infty} \left(u_k^1(t) - x^*(t) - \sum_{s=2}^{n-1} \bar{u}^s(t) + \sum_{s=2}^{n-1} u_k^s(t) - \sum_{s=2}^{n-1} u_k^s(t) \right) \\ &= \lim_{k \rightarrow \infty} \left(u_k^1(t) - \sum_{s=2}^{n-1} u_k^s(t) - x^*(t) + \sum_{s=2}^{n-1} (u_k^s(t) - \bar{u}^s(t)) \right) \\ &= \lim_{k \rightarrow \infty} \left(u_k^1(t) - \sum_{s=2}^{n-1} u_k^s(t) - x^*(t) \right) + \sum_{s=2}^{n-1} \lim_{k \rightarrow \infty} (u_k^s(t) - \bar{u}^s(t)) = 0. \end{aligned}$$

In order to show the uniform convergence of sequences $(u_k^2), (u_k^3), \dots, (u_k^n)$, observe that from (3.24) and from the fact that $u_k^s \rightarrow \bar{u}^s, s = 2, 3, \dots, n$, we have

$$\bar{u}^s \leq u_k^s \leq \dots \leq u_1^s \leq u_0^s \quad \text{for all } k \in \mathbb{N}.$$

Then, the uniform convergence of sequences $(u_k^s), s = 2, 3, \dots, n$, on a compact subset of $(0, T]$ is a straightforward consequence of Dini’s theorem, which states that if a monotone sequence of continuous functions is convergent on a compact set, then it converges uniformly.

Showing a uniform convergence of (u_k^1) requires some observations. Take any $2 \leq s \leq n$ and denote

$$h_k = u_k^1 - \left(\sum_{i=2}^n u_k^i - u_k^s \right), \quad k \in \mathbb{N} \cup \{0\}.$$

From (3.24) and the convergence of $(u_k^1), \dots, (u_k^n)$ we have

$$h_0 \leq h_1 \leq \dots \leq h_k \leq \bar{u}^1 - \left(\sum_{i=2}^n \bar{u}^i - \bar{u}^s \right).$$

Applying again Dini’s result we get the uniform convergence of (h_k) on every compact subset of $(0, T]$. Finally note that

$$u_k^1 = h_k + \left(\sum_{i=2}^n u_k^i - u_k^s \right), \quad k \in \mathbb{N},$$

and thus (u_k^1) is uniformly convergent on a compact subset of $(0, T]$ to \bar{u}^1 as a linear combination of sequences uniformly convergent.

Moreover, observe that the limit functions satisfy the properties

$$(n-1)u_0^1 - (n-2) \sum_{i=2}^n u_0^i \leq \bar{u}^1 \leq \sum_{i=2}^n u_0^i,$$

$$u_0^1 - \sum_{i=2}^n u_0^i + u_0^s \leq \bar{u}^s \leq u_0^s, \quad 2 \leq s \leq n.$$

Taking k to ∞ in (3.16) we see that $(\bar{u}^1, \bar{u}^2, \dots, \bar{u}^n)$ is a system of solutions of system (1.1). Also observe that from (3.24) we have the following relations between the limit functions:

$$\bar{u}^1 - \left(\sum_{i=2}^n \bar{u}^i - \bar{u}^s \right) \leq \bar{u}^s, \quad 2 \leq s \leq n,$$

which ends the proof. □

Remark 3.1 Observe that using the same methods as in the proof of Theorem 3.2 we can see that $(\bar{u}^1, \bar{u}^2, \dots, \bar{u}^n)$ is an extremal solution of system (1.1) in the sense that if (u^1, \dots, u^n) were any other solution such that

$$u_0^1 - \left(\sum_{i=2}^n u_0^i - u_0^s \right) \leq u^1 - \left(\sum_{i=2}^n u^i - u^s \right) \leq u_0^s, \quad u_0^1 - \left(\sum_{i=2}^n u_0^i - u_0^s \right) \leq u^s \leq u_0^s$$

for any $2 \leq s \leq n$, then we would have

$$\bar{u}^1 - \left(\sum_{i=2}^n \bar{u}^i - \bar{u}^s \right) \leq u^1 - \left(\sum_{i=2}^n u^i - u^s \right), \quad u^s \leq \bar{u}^s, 2 \leq s \leq n.$$

4 The system of three fractional differential equations

In order to see the nature of the iterative procedure introduced in the proof of Theorem 3.2, we consider the case $n = 3$.

Corollary 4.1 *If there exist $u_0, v_0, w_0 \in C_{1-\alpha}([0, T])$, $u_0 \leq v_0 + w_0$ such that*

$$\begin{cases} D^\alpha u_0(t) \leq f(t, u_0(t), v_0(t), w_0(t)), & t \in (0, T], \\ D^\alpha v_0(t) \geq g(t, u_0(t), v_0(t), w_0(t)), & t \in (0, T], \\ D^\alpha w_0(t) \geq h(t, u_0(t), v_0(t), w_0(t)), & t \in (0, T], \\ t^{1-\alpha} u_0(t)|_{t=0} \leq x_0, \\ t^{1-\alpha} v_0(t)|_{t=0} \geq y_0, \\ t^{1-\alpha} w_0(t)|_{t=0} \geq z_0, \end{cases} \tag{4.1}$$

and there exist $M \in \mathbb{R}, N, S \geq 0$ satisfying

$$\begin{aligned} f(t, \alpha_1, \alpha_2, \alpha_3) - f(t, \beta_1, \beta_2, \beta_3) &\geq -M(\alpha_1 - \beta_1) + (-N + S)(\alpha_2 - \beta_2) + (N - S)(\alpha_3 - \beta_3), \\ g(t, \alpha_1, \alpha_2, \alpha_3) - g(t, \beta_1, \beta_2, \beta_3) &\geq -N(\alpha_1 - \beta_1) + (-M + S)(\alpha_2 - \beta_2) + N(\alpha_3 - \beta_3), \\ h(t, \alpha_1, \alpha_2, \alpha_3) - h(t, \beta_1, \beta_2, \beta_3) &\geq -S(\alpha_1 - \beta_1) + S(\alpha_2 - \beta_2) + (-M + N)(\alpha_3 - \beta_3), \end{aligned}$$

where $\alpha_i, \beta_i \in \mathbb{R}, 1 \leq i \leq 3$ satisfy, for all $t \in [0, T]$,

$$\begin{aligned} u_0(t) - w_0(t) \leq \beta_1 - \beta_3 \leq \alpha_1 - \alpha_3 \leq v_0(t), & \quad u_0(t) - w_0(t) \leq \alpha_2 \leq \beta_2 \leq v_0(t), \\ u_0(t) - v_0(t) \leq \beta_1 - \beta_2 \leq \alpha_1 - \alpha_2 \leq w_0(t), & \quad u_0(t) - v_0(t) \leq \alpha_3 \leq \beta_3 \leq w_0(t) \end{aligned}$$

and

$$(g + h - f)(t, u, v, w) \geq (-M + N + S)(v + w - u), \tag{4.2}$$

where

$$\begin{aligned} u_0(t) - w_0(t) &\leq u - w \leq v \leq v_0(t), \\ u_0(t) - v_0(t) &\leq u - v \leq w \leq w_0(t). \end{aligned}$$

Then there exists a solution

$$(u^*, v^*, w^*) \in [2u_0 - v_0 - w_0, v_0 + w_0] \times [u_0 - w_0, v_0] \times [u_0 - v_0, w_0]$$

of (4.1) and the sequences $(u_n) \subseteq [2u_0 - v_0 - w_0, v_0 + w_0]$, $(v_n) \subseteq [u_0 - w_0, v_0]$, $(w_n) \subseteq [u_0 - v_0, w_0]$ such that $u_n \rightarrow u^*$, $v_n \rightarrow v^*$, $w_n \rightarrow w^*$ uniformly on compact subsets of $(0, T]$. Moreover, the following inequalities hold:

$$\begin{aligned} u_0 - v_0 &\leq u_1 - v_1 \leq \dots \leq u_n - v_n \leq \dots \leq u^* - v^* \leq w^* \leq \dots \leq w_n \leq \dots \leq w_1 \leq w_0, \\ u_0 - w_0 &\leq u_1 - w_1 \leq \dots \leq u_n - w_n \leq \dots \leq u^* - w^* \leq v^* \leq \dots \leq v_n \leq \dots \leq v_1 \leq v_0. \end{aligned}$$

4.1 Example

Consider the nonlinear problem of the form

$$\begin{cases} D^{0.5}u(t) = \Gamma(1.5)^{-1}v(t) - \Gamma(1.5)^{-1}w(t) + (v(t) - t)^2 + 2(t - w(t) + u(t))^2, \\ D^{0.5}v(t) = \Gamma(1.5)^{-1}v(t) + (v(t) - t)^2 + (t - w(t) + u(t))^2, \\ D^{0.5}w(t) = -\Gamma(1.5)^{-1}u(t) + \Gamma(1.5)^{-1}v(t) + (t - w(t) + u(t))^2, \\ t^{0.5}u(t)|_{t=0} = t^{0.5}v(t)|_{t=0} = t^{0.5}w(t)|_{t=0} = 0, \end{cases} \tag{4.3}$$

where $t \in [0, 1]$. Taking

$$\begin{aligned} f(t, u, v, w) &= \Gamma(1.5)^{-1}v - \Gamma(1.5)^{-1}w + (v - t)^2 + 2(t - w + u)^2, \\ g(t, u, v, w) &= \Gamma(1.5)^{-1}v + (v - t)^2 + (t - w + u)^2, \\ h(t, u, v, w) &= -\Gamma(1.5)^{-1}u + \Gamma(1.5)^{-1}v + (t - w + u)^2 \end{aligned}$$

and

$$u_0(t) = 0, \quad v_0(t) = w_0(t) = t, \quad t \in [0, 1],$$

we obtain, for all $t \in [0, 1]$,

$$\begin{aligned} D^{0.5}u_0(t) &= 0 = f(t, u_0(t), v_0(t), w_0(t)), \\ D^{0.5}v_0(t) &= \frac{\sqrt{t}}{\Gamma(1.5)} \geq \frac{t}{\Gamma(1.5)} = g(t, u_0(t), v_0(t), w_0(t)), \\ D^{0.5}w_0(t) &= \frac{\sqrt{t}}{\Gamma(1.5)} \geq 0 = h(t, u_0(t), v_0(t), w_0(t)). \end{aligned}$$

Next, for all $\alpha_i, \beta_i \in \mathbb{R}$, $1 \leq i \leq 3$ such that

$$\begin{aligned} -t &\leq \beta_1 - \beta_3 \leq \alpha_1 - \alpha_3 \leq t, & -t &\leq \alpha_2 \leq \beta_2 \leq t, \\ -t &\leq \beta_1 - \beta_2 \leq \alpha_1 - \alpha_2 \leq t, & -t &\leq \alpha_3 \leq \beta_3 \leq t, \end{aligned}$$

one can calculate that

$$\begin{aligned} f(t, \alpha_1, \alpha_2, \alpha_3) - f(t, \beta_1, \beta_2, \beta_3) &\geq \Gamma(1.5)^{-1}(\alpha_2 - \beta_2) - \Gamma(1.5)^{-1}(\alpha_3 - \beta_3), \\ g(t, \alpha_1, \alpha_2, \alpha_3) - g(t, \beta_1, \beta_2, \beta_3) &\geq \Gamma(1.5)^{-1}(\alpha_2 - \beta_2), \\ h(t, \alpha_1, \alpha_2, \alpha_3) - h(t, \beta_1, \beta_2, \beta_3) &\geq -\Gamma(1.5)^{-1}(\alpha_1 - \beta_1) + \Gamma(1.5)^{-1}(\alpha_2 - \beta_2). \end{aligned}$$

Therefore it is sufficient to take in Corollary 4.1 $M = 0, N = 0, S = \Gamma(1.5)^{-1}$. Finally observe that condition (4.2) also holds. Thus, the system of fractional differential equations (4.3) has a solution $(u^*, v^*, w^*) \in [-2t, 2t] \times [-t, t] \times [-t, t]$.

Now, using the proof of Theorem 3.2 and Lemma 3.1, we can derive the iterative procedure (u_k, v_k, w_k) convergent to the solution (u^*, v^*, w^*) . First observe that the sequences $(u_k), (v_k), (w_k)$ satisfy the following system of linear equations:

$$\begin{aligned} D^{0.5}u_k &= f(t, u_{k-1}, v_{k-1}, w_{k-1}) - \Gamma(1.5)^{-1}v_{k-1} + \Gamma(1.5)^{-1}w_{k-1} + \Gamma(1.5)^{-1}v_k - \Gamma(1.5)^{-1}w_k, \\ D^{0.5}v_k &= g(t, u_{k-1}, v_{k-1}, w_{k-1}) - \Gamma(1.5)^{-1}v_{k-1} + \Gamma(1.5)^{-1}v_k, \\ D^{0.5}w_k &= h(t, u_{k-1}, v_{k-1}, w_{k-1}) + \Gamma(1.5)^{-1}u_{k-1} - \Gamma(1.5)^{-1}v_{k-1} - \Gamma(1.5)^{-1}u_k + \Gamma(1.5)^{-1}v_k, \\ t^{0.5}u_k(t)|_{t=0} &= t^{0.5}v_k(t)|_{t=0} = t^{0.5}w_k(t)|_{t=0} = 0, \end{aligned}$$

which can be equivalently transformed to the system

$$\begin{cases} u_k + v_k + w_k = p_k, \\ u_k - v_k + w_k = q_k, \\ u_k + v_k - w_k = r_k, \end{cases}$$

where p_k, q_k, r_k are the solutions of the following systems:

$$\begin{cases} D^{0.5}p_k = (f + g + h)(t, u_{k-1}, v_{k-1}, w_{k-1}) \\ \quad + \Gamma(1.5)^{-1}u_{k-1} - 3\Gamma(1.5)^{-1}v_{k-1} + \Gamma(1.5)^{-1}w_{k-1} - \Gamma(1.5)^{-1}p_k, \\ t^{0.5}p_k(t)|_{t=0} = 0, \\ D^{0.5}q_k = (f - g + h)(t, u_{k-1}, v_{k-1}, w_{k-1}) \\ \quad + \Gamma(1.5)^{-1}u_{k-1} - \Gamma(1.5)^{-1}v_{k-1} + \Gamma(1.5)^{-1}w_{k-1} - \Gamma(1.5)^{-1}q_k, \\ t^{0.5}q_k(t)|_{t=0} = 0, \\ D^{0.5}r_k = (f + g - h)(t, u_{k-1}, v_{k-1}, w_{k-1}) \\ \quad - \Gamma(1.5)^{-1}u_{k-1} - \Gamma(1.5)^{-1}v_{k-1} + \Gamma(1.5)^{-1}w_{k-1} + \Gamma(1.5)^{-1}r_k, \\ t^{0.5}r_k(t)|_{t=0} = 0. \end{cases}$$

The solutions of the above systems, due to Lemma 2.1, are given by the formulas

$$\begin{aligned} p_k(t) &= \int_0^t (t-s)^{-0.5} E_{0.5,0.5}(-\Gamma(1.5)^{-1}(t-s)^{0.5}) ((f + g + h)(s, u_{k-1}(s), v_{k-1}(s), w_{k-1}(s)) \\ &\quad + \Gamma(1.5)^{-1}u_{k-1}(s) - 3\Gamma(1.5)^{-1}v_{k-1}(s) + \Gamma(1.5)^{-1}w_{k-1}(s)) ds, \\ q_k(t) &= \int_0^t (t-s)^{-0.5} E_{0.5,0.5}(-\Gamma(1.5)^{-1}(t-s)^{0.5}) ((f - g + h)(s, u_{k-1}(s), v_{k-1}(s), w_{k-1}(s)) \\ &\quad + \Gamma(1.5)^{-1}u_{k-1}(s) - \Gamma(1.5)^{-1}v_{k-1}(s) + \Gamma(1.5)^{-1}w_{k-1}(s)) ds, \end{aligned}$$

$$r_k(t) = \int_0^t (t-s)^{-0.5} E_{0.5,0.5}(\Gamma(1.5)^{-1}(t-s)^{0.5}) ((f+g-h)(s, u_{k-1}(s), v_{k-1}(s), w_{k-1}(s)) - \Gamma(1.5)^{-1}u_{k-1}(s) - \Gamma(1.5)^{-1}v_{k-1}(s) + \Gamma(1.5)^{-1}w_{k-1}(s)) ds.$$

In consequence, the iterative sequences are of the form

$$\begin{aligned} u_k(t) &= \frac{1}{2}(q_k + r_k) \\ &= \frac{1}{2} \int_0^t (t-s)^{-0.5} [E_{0.5,0.5}(-\Gamma(1.5)^{-1}(t-s)^{0.5}) ((f-g+h)(s, u_{k-1}(s), v_{k-1}(s), w_{k-1}(s)) + \Gamma(1.5)^{-1}u_{k-1}(s) - \Gamma(1.5)^{-1}v_{k-1}(s) + \Gamma(1.5)^{-1}w_{k-1}(s)) + E_{\alpha,\alpha}(\Gamma(1.5)^{-1}(t-s)^\alpha) ((f+g-h)(s, u_{k-1}(s), v_{k-1}(s), w_{k-1}(s)) - \Gamma(1.5)^{-1}u_{k-1}(s) - \Gamma(1.5)^{-1}v_{k-1}(s) + \Gamma(1.5)^{-1}w_{k-1}(s))] ds, \\ v_k(t) &= \frac{1}{2}(p_k - q_k) \\ &= \frac{1}{2} \int_0^t (t-s)^{-0.5} [E_{0.5,0.5}(-\Gamma(1.5)^{-1}(t-s)^{0.5}) ((f+g+h)(s, u_{k-1}(s), v_{k-1}(s), w_{k-1}(s)) + \Gamma(1.5)^{-1}u_{k-1}(s) - 3\Gamma(1.5)^{-1}v_{k-1}(s) + \Gamma(1.5)^{-1}w_{k-1}(s)) - E_{0.5,0.5}(-\Gamma(1.5)^{-1}(t-s)^{0.5}) ((f-g+h)(s, u_{k-1}(s), v_{k-1}(s), w_{k-1}(s)) + \Gamma(1.5)^{-1}u_{k-1}(s) - \Gamma(1.5)^{-1}v_{k-1}(s) + \Gamma(1.5)^{-1}w_{k-1}(s))] ds, \\ w_k(t) &= \frac{1}{2}(p_k - r_k) \\ &= \frac{1}{2} \int_0^t (t-s)^{-0.5} [E_{0.5,0.5}(-\Gamma(1.5)^{-1}(t-s)^{0.5}) ((f+g+h)(s, u_{k-1}(s), v_{k-1}(s), w_{k-1}(s)) + \Gamma(1.5)^{-1}u_{k-1}(s) - 3\Gamma(1.5)^{-1}v_{k-1}(s) + \Gamma(1.5)^{-1}w_{k-1}(s)) - E_{0.5,0.5}(\Gamma(1.5)^{-1}(t-s)^{0.5}) ((f+g-h)(s, u_{k-1}(s), v_{k-1}(s), w_{k-1}(s)) - \Gamma(1.5)^{-1}u_{k-1}(s) - \Gamma(1.5)^{-1}v_{k-1}(s) + \Gamma(1.5)^{-1}w_{k-1}(s))] ds. \end{aligned}$$

Competing interests

The author declares that he has no competing interests.

Author's contributions

The author formulated and proved all the results in the article, produced the illustrative example, wrote the manuscript, and read and approved it.

Acknowledgements

The author is very grateful to the reviewers for the remarks, which improved the final version of the manuscript. This article was financially supported by University of Łódź as a part of donation for the research activities aimed at the development of young scientists, grant no. 545/1117.

Received: 7 January 2015 Accepted: 17 May 2015 Published online: 03 June 2015

References

1. Babakhani, A, Daftardar-Gejji, V: Existence of positive solutions of nonlinear fractional differential equations. *J. Math. Anal. Appl.* **278**, 434-442 (2003)
2. Bai, ZB: On positive solutions of a nonlocal fractional boundary value problem. *Nonlinear Anal.* **72**, 916-924 (2010)
3. Bai, ZB, Lu, HS: Positive solutions of boundary value problems of nonlinear fractional differential equation. *J. Math. Anal. Appl.* **311**, 495-505 (2005)
4. Belmekki, M, Benchohra, M: Existence results for fractional order semilinear functional differential equations with nondense domain. *Nonlinear Anal.* **72**, 925-932 (2010)

5. Belmekki, M, Nieto, JJ, Rodriguez-Lopez, R: Existence of periodic solution for a nonlinear fractional differential equation. *Bound. Value Probl.* **2009**, Article ID 324561 (2009)
6. El-Shahed, M: Positive solutions for boundary value problem of nonlinear fractional differential equation. *Abstr. Appl. Anal.* **2007**, Article ID 10368 (2007)
7. Lakshmikantham, V, Vatsala, AS: Basic theory of fractional differential equations. *Nonlinear Anal.* **69**(8), 2677-2682 (2008)
8. Lakshmikantham, V, Vatsala, AS: General uniqueness and monotone iterative technique for fractional differential equations. *Appl. Math. Lett.* **21**, 828-834 (2008)
9. McRae, FA: Monotone iterative technique and existence results for fractional differential equations. *Nonlinear Anal.* **71**, 6093-6096 (2009)
10. Wang, G, Agarwal, RP, Cabada, A: Existence results and the monotone iterative technique for systems of nonlinear fractional differential equations. *Appl. Math. Lett.* **25**, 1019-1024 (2012)
11. Wei, Z, Li, Q, Che, J: Initial value problems for fractional differential equations involving Riemann-Liouville sequential fractional derivative. *J. Math. Anal. Appl.* **367**, 260-272 (2010)
12. Zhang, S: Monotone iterative method for initial value problem involving Riemann-Liouville fractional derivatives. *Nonlinear Anal.* **71**, 2087-2093 (2009)
13. Zhang, S: The existence of a positive solution for a nonlinear fractional differential equation. *J. Math. Anal. Appl.* **252**, 804-812 (2000)
14. Ahmad, B, Nieto, JJ: Existence results for a coupled system of nonlinear fractional differential equations with three-point boundary conditions. *Comput. Math. Appl.* **58**, 1838-1843 (2009)
15. Bai, C, Fang, J: The existence of a positive solution for a singular coupled system of nonlinear fractional differential equations. *Appl. Math. Comput.* **150**, 611-621 (2004)
16. Bhalekar, S, Daftardar-Gejji, V: Fractional ordered Liu system with time-delay. *Commun. Nonlinear Sci. Numer. Simul.* **15**, 2178-2191 (2010)
17. Chen, Y, An, H: Numerical solutions of coupled Burgers equations with time and space fractional derivatives. *Appl. Math. Comput.* **200**, 87-95 (2008)
18. Daftardar-Gejji, V: Positive solutions of a system of non-autonomous fractional differential equations. *J. Math. Anal. Appl.* **302**, 56-64 (2005)
19. Gafiychuk, V, Datsko, B, Meleshko, V: Mathematical modeling of time fractional reaction-diffusion systems. *J. Comput. Appl. Math.* **220**, 215-225 (2008)
20. Jafari, H, Daftardar-Gejji, V: Solving a system of nonlinear fractional differential equations using Adomian decomposition. *J. Comput. Appl. Math.* **196**, 644-651 (2006)
21. Lazarevi, MP: Finite time stability analysis of PD^α fractional control of robotic time-delay systems. *Mech. Res. Commun.* **33**, 269-279 (2006)
22. Su, X: Boundary value problem for a coupled system of nonlinear fractional differential equations. *Appl. Math. Lett.* **22**, 64-69 (2009)
23. Kilbas, AA, Srivastava, HM, Trujillo, JJ: *Theory and Applications of Fractional Differential Equations*. North-Holland Mathematics Studies, vol. 204. Elsevier, Amsterdam (2006)
24. Podlubny, I: *Fractional Differential Equations*. Mathematics in Science and Engineering. Academic Press, New York (1999)
25. Samko, SG, Kilbas, AA, Marichev, OI: *Fractional Integrals and Derivatives: Theory and Applications*. Gordon & Breach, Yverdon (1993)

Submit your manuscript to a SpringerOpen[®] journal and benefit from:

- Convenient online submission
- Rigorous peer review
- Immediate publication on acceptance
- Open access: articles freely available online
- High visibility within the field
- Retaining the copyright to your article

Submit your next manuscript at ► springeropen.com
