

Mathematical Subject Classification: 34A08, 34B15
UDC 517.9

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FRACTIONAL BOUNDARY-VALUE PROBLEM

Михайленко А. В. Дробові крайові задачі. В роботі отримано достатні умови існування та єдиності розв'язку крайової задачі для нелінійного диференціального рівняння дробового порядку з похідною Рімана—Ліувіля.

Ключові слова: крайова задача, існування, єдиність, дробова похідна.

Михайленко А. В. Дробные краевые задачи. В работе получены достаточные условия существования и единственности решения краевой задачи для нелинейного дифференциального уравнения дробного порядка с производной Римана—Лиувилля.

Ключевые слова: краевая задача, существование, единственность, дробная производная.

Mykhailenko A. V. Fractional boundary-value problem. In this paper we establish sufficient conditions for the existence and uniqueness of solution of boundary-value problem for fractional differential equation with Riemann—Liouville derivative.

Key words: boundary-value problem, existence, uniqueness, fractional derivative.

INTRODUCTION. Differential equations of fractional order have numerous applications to problems in electrochemistry, biology, electromagnetics, control, viscoelasticity, etc. [11,3,7,4] Treatises of many authors are dedicated to the research of initial value problems [10,11]. Boundary-value problem for fractional differential equations have been considered in [1,10,14,2,15,13].

In [13] there are established the conditions of existence and uniqueness of positive solution for a Dirichlet-type problem of the nonlinear fractional differential equation

$$D_0^\alpha u(t) + f(t, u(t)) = 0, 0 < t < 1, 1 < \alpha < 2, \\ u(0) = u(1) = 0,$$

where $f : [0, 1] \times [0, \infty) \rightarrow [0, \infty)$ is continuous and D_0^α is the fractional derivative of Riemann—Liouville.

In [14] it was proved the existence of positive solutions of the problem

$$\tilde{D}_0^\alpha u(t) = f(t, u(t)), 0 < t < 1, 1 < \alpha < 2, \\ u(0) + u'(0) = 0, u(1) + u'(1) = 0,$$

where \tilde{D}_0^α is the derivative of Caputo, and function f in $[0, 1] \times [0, \infty)$ is nonnegative and continuous.

In [15] it was considered the boundary-value problem

$$\tilde{D}_0^\alpha u(t) = f(t, u(t), \tilde{D}_0^\beta u(t)), 1 < \alpha \leq 2, 0 < \beta \leq 1, \\ a_1 u(0) - a_2 u'(0) = A, b_1 u(1) + b_2 u'(1) = B,$$

where $a_i, b_i \geq 0, i = 1, 2, a_1b_1 + a_1b_2 + a_2b_1 > 0, f : [0, 1] \times R \times R \rightarrow R$ is continuous function. The existence of solution was proved.

In this paper we consider the boundary-value problem

$$D_0^{1+\alpha}u(x) = F(x, u(x), D_0^\alpha u(x)), 0 < \alpha \leq 1, u(0) = u(a) = 0, \quad (1.1)$$

where function $F(x, y, z) : [0, a] \times R \times R \rightarrow R$ is measurable with respect to x for $(y, z) \in R \times R$ and continuous with respect to (y, z) for $x \in [0, a]$, and satisfies Lipschitz condition with respect to y and z as well. It was proved the existence and uniqueness of solution of this problem.

This paper is organized as follows. In Section 2 we introduce some preliminary results needed in the next sections. In Section 3 we present an existence and uniqueness result for the problem (1.1).

2. Preliminaries. In this section we introduce definitions and preliminary facts that will be used in this paper. Let $C(J), J = [0, a]$ be the Banach space of continuous functions $f : J \rightarrow R$ with the norm

$$\|f(x)\|_C = \{\max |f(x)| : 0 \leq x \leq a\}$$

and let's denote by $L(J)$ the Banach space of measurable functions $f(x)$ that are Lebesgue integrable with norm

$$\|f(x)\|_L = \int_0^a |f(x)| dx.$$

By $AC^n(J)$ we denote the set of continuously differentiable till the $(n - 1)$ order in J functions, and $f^{(n-1)}(x) \in AC(J)$.

Let $\gamma \geq 0$ be a real number and $n = [\gamma] + 1$ where $[\gamma]$ is the integer part of γ . For a function $f : J \rightarrow R$ the expressions [1,2]

$$f_\gamma(x) = I_0^\gamma f(x) = \frac{1}{\Gamma(\gamma)} \int_0^x (x-t)^{(\gamma-1)} f(t) dt, \quad (2.1)$$

$$D_0^\gamma f(x) = \frac{1}{\Gamma(n-\gamma)} \left(\frac{d}{dx} \right)^n \int_0^x (x-t)^{n-\gamma-1} f(t) dt \quad (2.2)$$

are called, respectively, the Riemann—Liouville left-hand fractional integral and derivative of order γ .

Lemma 2.1. [3] Assume that $(f_k(x))_{k=1}^\infty$ is a uniformly convergent to $f(x)$ sequence of continuous functions. Then $\lim_{k \rightarrow \infty} I_0^\gamma f_k(x) = I_0^\gamma f(x)$.

Lemma 2.2. [12,3]. Let $\gamma > 0, n = [\gamma] + 1$. Assume that $f(x)$ is such that $f_{n-\gamma}(x) \in AC^n(J)$. Then

$$I_0^\gamma D_0^\gamma f(x) = f(x) - \sum_{k=0}^{n-1} \frac{x^{\gamma-k-1}}{\Gamma(\gamma-k)} f_{n-\gamma}^{(n-k-1)}(0),$$

where $f_{n-\gamma}^{(n-k-1)}(0) = \lim_{x \rightarrow 0+} f_{n-\gamma}^{(n-k-1)}(x)$.

Lemma 2.3. [9] Assume that $f : J \rightarrow R$ is measurable function and $|f(x)| \leq M$. Then $\mu(x) = I_0^\gamma f(x) \in C(J)$ and $\mu(0) = 0$.

Lemma 2.4. [8] Let σ_1 and σ_2 are any positive numbers and let $0 \leq \mu \leq 1$. Then $|\sigma_1^\mu - \sigma_2^\mu| \leq |\sigma_1 - \sigma_2|^\mu$.

It is considered boundary-value problem

$$D_0^{1+\alpha}y(x) = f(x), \tag{2.3}$$

$$y(0) = y(a) = 0, \tag{2.4}$$

where $0 < \alpha \leq 1$, $f : J \rightarrow R$ is measurable function, and $|f(x)| \leq M$.

Definition 2.1 By solution of problem (2.3), (2.4) we name such function $y : J \rightarrow R$ that: (i) $y(x) \in C(J)$, $y_{1-\alpha} \in AC^2[J]$; (ii) satisfies the boundary conditions (2.4); (iii) satisfies the differential equation (2.3) for a.a. $x \in J$.

Lemma 2.5. Let $f : J \rightarrow R$ is measurable function and $|f(x)| \leq M$. Then the boundary-value problem (2.3), (2.4) has a unique solution

$$y(x) = \int_0^a G(x,t)f(t)dt, \tag{2.5}$$

where

$$G(x,t) = \begin{cases} -\frac{(x(a-t))^\alpha - (a(x-t))^\alpha}{a^\alpha \Gamma(1+\alpha)}, & 0 \leq t \leq x \\ -\frac{(x(a-t))^\alpha}{a^\alpha \Gamma(1+\alpha)}, & x \leq t \leq a. \end{cases} \tag{2.6}$$

Here $G(x,t)$ is the Green's function of boundary-value problem (2.3), (2.4).

Proof. Suppose that the solution of problem (2.3), (2.4) exists. Then corresponding to (2.2)

$$D_0^{1+\alpha}y(x) = \frac{1}{\Gamma(1-\alpha)} \left(\frac{d}{dx} \right)^2 \int_0^x (x-t)^{-\alpha}y(t)dt = y''_{1-\alpha}(x) \in L(J).$$

Consequently

$$I_0^{1+\alpha}D_0^{1+\alpha}y(x) = I_0^{1+\alpha}f(x).$$

As a consequence of Lemma 2.2

$$I_0^{1+\alpha}D_0^{1+\alpha}y(x) = y(x) - \frac{x^\alpha}{\Gamma(1+\alpha)}y'_{1-\alpha}(0) - \frac{x^{\alpha-1}}{\Gamma(\alpha)}y_{1-\alpha}(0),$$

at that in accord with lemma 2.3 $y_{1-\alpha}(0) = 0$. Consequently

$$y(x) - \frac{x^\alpha}{\Gamma(1+\alpha)}y'_{1-\alpha}(0) = I_0^{1+\alpha}f(x). \tag{2.7}$$

As $y(a) = 0$, then from (2.7) at $x = a$ it follows that

$$y'_{1-\alpha}(0) = -\frac{1}{a^\alpha} \int_0^a (a-t)^\alpha f(t)dt.$$

Then

$$y(x) = -\frac{x^\alpha}{a^\alpha \Gamma(1+\alpha)} \int_0^a (a-t)^\alpha f(t)dt + \frac{1}{\Gamma(1+\alpha)} \int_0^x (x-t)^\alpha f(t)dt. \tag{2.8}$$

Lets represent (2.8) as following:

$$\begin{aligned} y(x) &= -\frac{x^\alpha}{a^\alpha \Gamma(1+\alpha)} \left(\int_0^x (a-t)^\alpha f(t) dt + \int_x^a (a-t)^\alpha f(t) dt \right) + \\ &+ \frac{1}{\Gamma(1+\alpha)} \int_0^x (x-t)^\alpha f(t) dt = \int_0^x \left[-\frac{(x(a-t))^\alpha - (a(x-t))^\alpha}{a^\alpha \Gamma(1+\alpha)} \right] f(t) dt + \\ &+ \int_x^a \left(-\frac{(x(a-t))^\alpha}{a^\alpha \Gamma(1+\alpha)} \right) f(t) dt = \int_0^a G(x,t) f(t) dt. \end{aligned}$$

MAIN RESULTS. Lets consider the differential equation

$$D_0^{1+\alpha} y(x) = F[y(x)] \equiv F(x, y(x), D_0^\alpha y(x)), 0 < \alpha \leq 1, \quad (3.1)$$

which solutions satisfy boundary conditions (2.4). Let $F(x, y, z) : J \times R \times R \rightarrow R$ satisfies conditions: (a) continuous with respect to $(y, z) \in R \times R$ for fixed $x \in J$ and measurable with respect to $x \in J$ for fixed $(y, z) \in R \times R$; (b) $|F(x, y, z)| \leq M$ for $(x, y, z) \in J \times R \times R$.

Definition 3.1 As the solution of boundary-value problem (3.1), (2.4) we name function $y : J \rightarrow R$, which satisfies conditions (i), (ii) of definition 2.1 and differential equation (3.1) for a.a. $x \in J$.

Theorem 3.1 Let function $F(x, y, z) : J \times R \times R$ satisfies conditions (a), (b). A function $y(x) \in C(J)$ will be the solution of boundary-value problem (3.1), (2.4) if and only if it is a solution of the integral equation

$$y(x) = \int_0^a G(x,t) F(t, y(t), D_0^\alpha y(t)) dt. \quad (3.2)$$

Proof. Let $y(x) \in C(J)$ is a solution of boundary-value problem (3.1), (2.4). Then function $F(x, y(x), D_0^\alpha y(x)) : J \rightarrow R$ is measurable and $|F(x, y(x), D_0^\alpha y(x))| \leq M$. By lemma 2.5 $y(x)$ is the solution of integral equation (3.2). Now let $y(x) \in C(J)$ be a solution of integral equation (3.2) and lets prove that $y(x)$ is the solution of boundary-value problem (3.1), (2.4). By (2.8) the solution of integral equation (3.2) is representable as following:

$$y(x) = -\frac{x^\alpha \delta}{a^\alpha \Gamma(1+\alpha)} + I_0^{1+\alpha} F[y(x)], \quad (3.3)$$

where $\delta = \int_0^a (a-t)^\alpha F[y(t)] dt$. Then

$$\begin{aligned} y_{1-\alpha}(x) &= I_0^{1-\alpha} y(x) = \frac{1}{\Gamma(1-\alpha)} \int_0^x (x-t)^{-\alpha} \left(\frac{-\delta t^\alpha}{a^\alpha \Gamma(1+\alpha)} \right) dt + \\ &+ I_0^{1-\alpha} I_0^{1+\alpha} F[y(x)] = -\frac{x\delta}{a^\alpha} + I_0^2 F[y(x)], \end{aligned} \quad (3.4)$$

where

$$I_0^2 F[y(x)] = \int_0^x (x-t) F[y(t)] dt.$$

Beside this,

$$D_0^\alpha y(x) = y'_{1-\alpha}(x) = -\frac{\delta}{a^\alpha} + \int_0^x F[y(t)] dt, x \in J, \quad (3.5)$$

$$D_0^{1+\alpha}y(x) = F[y(x)] = F(x, y(x), D_0^\alpha y(x)), \quad (3.6)$$

for a.a. $x \in J$.

From (3.4), (3.5) it follows that $y_{1-\alpha}(x) \in AC^2(J)$ and from (3.6) it follows that $y(x)$ satisfies the equation (3.1) for a.a. $x \in J$. From (3.3) follows that $y(0) = y(a) = 0$.

Theorem 3.2 *Let function $F(x, y, z) : J \times R \times R \rightarrow R$ satisfies the conditions (a), (b) and the condition of Lipschitz*

$$|F(x, y, z) - F(x, y_1, z_1)| \leq L_1|y - y_1| + L_2|z - z_1|,$$

at that

$$\rho(a) = \frac{L_1 a^{1+\alpha}}{4^\alpha \Gamma(1+\alpha)} + L_2 a < \frac{\alpha + 1}{\alpha + 2}.$$

Then exists the unique solution of boundary-value problem (3.1), (2.4) at $x \in [0, a]$.

Proof. By $C_\alpha(J)$ we denote the set of functions $u : J \rightarrow R$ such that $u(x) \in C(J)$, $D_0^\alpha u(x) \in C(J)$ with the norm

$$\|u(x)\|_\alpha = \max \left(\max_J |u(x)|, \frac{a^\alpha}{4^\alpha \Gamma(\alpha + 1)} \max_J |D_0^\alpha u(x)| \right).$$

Lets prove that the space $C_\alpha(J)$ with the norm $\|\cdot\|_\alpha$ is full. Let $(u_k(x))_{k=1}^\infty$ is fundamental sequence in $C_\alpha(J)$. Then uniformly in J $u_k(x) \rightarrow u(x)$, $D_0^\alpha u_k(x) \rightarrow v(x)$ at $k \rightarrow \infty$ and $u(x) \in C(J)$, $v(x) \in C(J)$. By lemma 2.1 $\lim_{k \rightarrow \infty} u_{k,1-\alpha}(x) = \lim_{k \rightarrow \infty} I_0^{1-\alpha} u_k(x) = I_0^{1-\alpha} u(x) = u_{1-\alpha}(x)$, at that by lemma 2.3 $u_{1-\alpha}(x) \in C(J)$, $u_{1-\alpha}(0) = 0$. As

$$u_{k,1-\alpha}(x) = \int_0^x D_0^\alpha u_k(t) dt,$$

at $k \rightarrow \infty$ will receive that

$$u_{1-\alpha}(x) = \int_0^x v(t) dt.$$

Consequently $v(x) = u'_{1-\alpha}(x) = D_0^\alpha u(x)$. So the sequence $(u_k(x))_{k=1}^\infty \subset C_\alpha(J)$ is convergent by norm $\|\cdot\|_\alpha$ to the function $u(x) \in C_\alpha(J)$.

For $u(x) \in C_\alpha(J)$ lets define the operator T , supposed that

$$Tu(x) = \int_0^a G(x, t) F(t, u(t), D_0^\alpha u(t)) dt. \quad (3.7)$$

Lets prove that $T : C_\alpha(J) \rightarrow C_\alpha(J)$. Let $w(x) = Tu(x)$ and $0 \leq x_1 < x_2 \leq a$. Then

$$\begin{aligned} |w(x_2) - w(x_1)| &\leq M \left(\int_0^{x_1} |G(x_2, t) - G(x_1, t)| dt + \int_{x_1}^{x_2} |G(x_2, t) - G(x_1, t)| dt + \right. \\ &\quad \left. + \int_{x_2}^a |G(x_2, t) - G(x_1, t)| dt \right) = M(A_1 + A_2 + A_3). \end{aligned}$$

Applying lemma 2.4 and (2.6) will receive that

$$A_1 = \frac{1}{a^\alpha \Gamma(\alpha + 1)} \int_0^{x_1} |-(x_2(a-t))^\alpha + (a(x_2-t))^\alpha + (x_1(a-t))^\alpha - (a(x_1-t))^\alpha| dt \leq$$

$$\begin{aligned}
&\leq \frac{1}{a^\alpha \Gamma(1+\alpha)} \int_0^{x_1} (|(x_2(a-t))^\alpha - (x_1(a-t))^\alpha| + \\
&\quad + |(a(x_2-t))^\alpha - (a(x_1-t))^\alpha|) dt \leq \\
&\leq \frac{1}{a^\alpha \Gamma(1+\alpha)} \int_0^{x_1} ((a-t)^\alpha (x_2^\alpha - x_1^\alpha) + a^\alpha |(x_2-t)^\alpha - (x_1-t)^\alpha|) dt \leq \\
&\leq \frac{2a(x_2-x_1)^\alpha}{\Gamma(1+\alpha)}.
\end{aligned}$$

By analogy we prove that $A_k \leq \frac{2a(x_2-x_1)^\alpha}{\Gamma(1+\alpha)}$, $k = 2, 3$. Consequently

$$|w(x_2) - w(x_1)| \leq \frac{6Ma(x_2-x_1)^\alpha}{\Gamma(1+\alpha)}.$$

Therefore if $|x_2 - x_1| \leq \delta_1$, $\delta_1 = \left(\frac{\Gamma(1+\alpha)\varepsilon}{6Ma}\right)^{\frac{1}{\alpha}}$, then $|w(x_2) - w(x_1)| \leq \varepsilon$. So, $w(x) \in C(J)$.

In accord with (3.4), (3.5) will receive that

$$\begin{aligned}
w_{1-\alpha}(x) &= -\frac{x^\lambda}{a^\alpha} + I_0^2 F[u(x)], D_0^\alpha w(x) = w'_{1-\alpha}(x) = \\
&= -\frac{\lambda}{a^\alpha} + \int_0^x F[u(t)] dt,
\end{aligned} \tag{3.8}$$

where $\lambda = \int_0^a (a-t)^\alpha F[u(t)] dt$. From (3.8) follows that $D_0^\alpha w(x) \in C(J)$. Lets note that corresponding to (3.8) $w_{1-\alpha}(x) \in AC(J)$, $D_0^\alpha w(x) \in AC(J)$. Therefore the fixed point of operator T will be the solution of boundary-value problem (3.1), (2.4). We need only to prove that the operator T is the contraction mapping in $C_\alpha(J)$. Suppose $u_k(x) \in C_\alpha(J)$, $v_k(x) = D_0^\alpha u_k(x)$, $w_k(x) = Tu_k(x)$, $k = 1, 2$. Since $|G(x, t)| \leq a^\alpha / (4^\alpha \Gamma(1+\alpha))$, then

$$\begin{aligned}
|w_1(x) - w_2(x)| &\leq \int_0^a |G(x, t)| |F[u_1(t)] - F[u_2(t)]| dt \leq \\
&\leq \frac{a^\alpha}{4^\alpha \Gamma(1+\alpha)} \int_0^a (L_1 |u_1(t) - u_2(t)| + L_2 |v_1(t) - v_2(t)|) dt \leq \\
&\leq \frac{a^{\alpha+1} L_1}{4^\alpha \Gamma(1+\alpha)} \max_J |u_1(x) - u_2(x)| + L_2 a \left(\frac{a^\alpha}{4^\alpha \Gamma(1+\alpha)} \max_J |v_1(x) - v_2(x)| \right) \leq \\
&\leq \rho(a) \|u_1(x) - u_2(x)\|_\alpha.
\end{aligned}$$

Lets write $w_k(x)$ in the form (3.3) $w_k(x) = -\frac{x^\alpha \lambda_k}{a^\alpha \Gamma(1+\alpha)} + I_0^{1+\alpha} F[u_k(x)]$, where $\lambda_k = \int_0^a (a-t)^\alpha F[u_k(t)] dt$, $k = 1, 2$. Then

$$\begin{aligned}
D_0^\alpha w_k(x) &= -\frac{\lambda_k}{a^\alpha} + \int_0^x F[u_k(t)] dt, k = 1, 2, \\
|D_0^\alpha w_1(x) - D_0^\alpha w_2(x)| &\leq \\
&\leq \frac{1}{a^\alpha} \int_0^a (a-t)^\alpha |F[u_1(t)] - F[u_2(t)]| dt + \int_0^x |F[u_1(t)] - F[u_2(t)]| dt \leq
\end{aligned}$$

$$\begin{aligned}
 &\leq \frac{1}{a^\alpha} \left(L_1 \max_J |u_1(x) - u_2(x)| + L_2 \max_J |v_1(x) - v_2(x)| \right) \frac{a^{\alpha+1}}{\alpha+1} + \\
 &\quad + a \left(L_1 \max_J |u_1(x) - u_2(x)| + L_2 \max_J |v_1(x) - v_2(x)| \right) \leq \\
 &\leq \frac{a(\alpha+2)}{\alpha+1} \left(L_1 \max_J |u_1(x) - u_2(x)| + L_2 \max_J |v_1(x) - v_2(x)| \right), \\
 &\quad \frac{a^\alpha}{4^\alpha \cdot \Gamma(\alpha+1)} |D_0^\alpha w_1(x) - D_0^\alpha w_2(x)| \leq \frac{\alpha+2}{\alpha+1} \times \\
 &\times \left(\frac{a^{\alpha+1} L_1}{4^\alpha \cdot \Gamma(\alpha+1)} \max_J |u_1(x) - u_2(x)| + L_2 a \frac{a^\alpha}{4^\alpha \cdot \Gamma(\alpha+1)} \max_J |v_1(x) - v_2(x)| \right) \leq \\
 &\leq \frac{\alpha+2}{\alpha+1} \rho(a) \|u_1(x) - u_2(x)\|_\alpha.
 \end{aligned}$$

Consequently $\|w_1(x) - w_2(x)\|_\alpha = \|Tu_1(x) - Tu_2(x)\|_\alpha \leq \tau \|u_1(x) - u_2(x)\|_\alpha$, $\tau = \frac{\alpha+2}{\alpha+1} \rho(a)$. Since $\tau < 1$, then operator T is a contracting mapping in $C_\alpha(J)$. Then by Banach contraction fixed point theorem, the boundary-value problem (3.1), (2.4) has a unique solution.

Remark 1. Let boundary conditions (2.4) look like $y(0) = 0, y(a) = B$. Lets find the solution of boundary-value problem $D_0^{1+\alpha} z(x) = 0, z(0) = 0, z(a) = B$. Applying lemma 2.2, we receive

$$z(x) - \frac{x^\alpha}{\Gamma(1+\alpha)} z'_{1-\alpha}(0) = 0. \quad (3.9)$$

From (3.9) at $x = a$ follows that $z'_{1-\alpha}(0) = (B \cdot \Gamma(1-\alpha))/a^\alpha$. Consequently

$$z(x) = \frac{x^\alpha B}{a^\alpha}, z_{1-\alpha}(x) = \frac{x \cdot B \cdot \Gamma(1+\alpha)}{a^\alpha}, D_0^\alpha z(x) = \frac{B \cdot \Gamma(1+\alpha)}{a^\alpha}.$$

The change of variable $y(x) = u(x) + z(x)$ leads to boundary-value problem

$$D_0^{1+\alpha} u(x) = g(x, u(x), D_0^\alpha u(x)), u(0) = u(a) = 0,$$

where $g(x, u(x), D_0^\alpha u(x)) = f\left(x, u(x) + \frac{x^\alpha B}{a^\alpha}, D_0^\alpha u(x) + \frac{B \cdot \Gamma(1+\alpha)}{a^\alpha}\right)$.

CONCLUSION. Sufficient conditions for the existence and uniqueness of solution of boundary-value problem for fractional differential equation with Riemann—Liouville derivative were established in this paper.

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